



Derivatives Weekly Statistics Report

From 2009/04/27 To 2009/04/30

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 15-March-10			Currency Future	8.9100	8.9525	8.9117	8.9525	0.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 12-June-09			Currency Future	8.5500	8.5906	8.5466	8.5906	308228.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-June-10			Currency Future	9.0100	9.0505	9.0116	9.0505	0.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-September-09			Currency Future	8.6800	8.7230	8.6783	8.7230	11315.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 14-December-09			Currency Future	8.8000	8.8390	8.7963	8.8390	1050.00
30/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	658	674	658	674	0.00
30/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1047	1022	1047	1022	0.00
30/04/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	371	389	371	389	0.00
30/04/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	743	716	743	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	590	604	590	604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	590	604	590	604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	590	604	590	604	0.00
30/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1228	1201	1228	1201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1228	1201	1228	1201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1228	1201	1228	1201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1228	1201	1228	1201	0.00
30/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	469	483	469	483	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	469	483	469	483	0.00
30/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	469	483	469	483	0.00
30/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1073	1044	1073	1044	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1073	1044	1073	1044	0.00
30/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1073	1044	1073	1044	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	565	578	565	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	565	578	565	578	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1303	1276	1303	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1303	1276	1303	1276	0.00
30/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	299	313	299	313	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	299	313	299	313	0.00
30/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	970	940	970	940	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	970	940	970	940	0.00
30/04/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	26	31	26	31	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	26	31	26	31	100.00
30/04/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	1680	1640	1680	1640	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	478	490	478	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	478	490	478	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	478	490	478	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	478	490	478	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	478	490	478	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	478	490	478	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	478	490	478	490	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1616	1587	1616	1587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1616	1587	1616	1587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1616	1587	1616	1587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1616	1587	1616	1587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1616	1587	1616	1587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1616	1587	1616	1587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1616	1587	1616	1587	0.00
30/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	148	157	148	157	1000.00
30/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	148	157	148	157	1000.00
30/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	148	157	148	157	1000.00
30/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1870	1834	1870	1834	0.00
30/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1870	1834	1870	1834	0.00
30/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1870	1834	1870	1834	0.00
30/04/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	536	550	536	550	0.00
30/04/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1924	1899	1924	1899	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	205	216	205	216	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1427	1393	1427	1393	0.00
30/04/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	158	168	158	168	0.00
30/04/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1779	1745	1779	1745	0.00
30/04/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	139	148	139	148	0.00
30/04/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	139	148	139	148	0.00
30/04/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	139	148	139	148	0.00
30/04/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1961	1925	1961	1925	0.00
30/04/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1961	1925	1961	1925	0.00
30/04/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1961	1925	1961	1925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	238	246	238	246	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	238	246	238	246	0.00
30/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	238	246	238	246	0.00
30/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2241	2207	2241	2207	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2241	2207	2241	2207	0.00
30/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2241	2207	2241	2207	0.00
30/04/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	227	235	227	235	0.00
30/04/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2330	2296	2330	2296	0.00
30/04/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	32	37	32	37	0.00
30/04/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	32	37	32	37	0.00
30/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	32	37	32	37	0.00
30/04/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	32	37	32	37	0.00
30/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	32	37	32	37	0.00
30/04/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	1535	1496	1535	1496	0.00
30/04/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	1535	1496	1535	1496	0.00
30/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1535	1496	1535	1496	0.00
30/04/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1535	1496	1535	1496	0.00
30/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1535	1496	1535	1496	0.00
30/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	328	338	328	338	0.00
30/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1632	1599	1632	1599	0.00
30/04/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	174	184	174	184	0.00
30/04/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1646	1611	1646	1611	0.00
30/04/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	174	180	174	180	0.00
30/04/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	174	180	174	180	0.00
30/04/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	174	180	174	180	0.00
30/04/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	174	180	174	180	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	174	180	174	180	0.00
30/04/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2877	2841	2877	2841	0.00
30/04/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2877	2841	2877	2841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2877	2841	2877	2841	0.00
30/04/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2877	2841	2877	2841	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2877	2841	2877	2841	0.00
30/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	248	266	248	266	0.00
30/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	302	276	302	276	0.00
30/04/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	118	128	118	128	0.00
30/04/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	671	638	671	638	0.00
30/04/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	4	5	4	5	0.00
30/04/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	2758	2714	2758	2714	0.00
30/04/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	7	8	7	8	0.00
30/04/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	7	8	7	8	0.00
30/04/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	7	8	7	8	0.00
30/04/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	7	8	7	8	0.00
30/04/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	7	8	7	8	0.00
30/04/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	2510	2468	2510	2468	0.00
30/04/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2510	2468	2510	2468	0.00
30/04/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	2510	2468	2510	2468	0.00
30/04/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2510	2468	2510	2468	0.00
30/04/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2510	2468	2510	2468	0.00
30/04/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	782	807	782	807	0.00
30/04/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	486	468	486	468	0.00
30/04/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	402	413	402	413	0.00
30/04/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1305	1274	1305	1274	0.00
30/04/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	82	80	82	80	0.00
30/04/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4586	4541	4586	4541	0.00
30/04/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	653	673	653	673	0.00
30/04/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	653	673	653	673	0.00
30/04/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	653	673	653	673	0.00
30/04/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	657	634	657	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
30/04/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	657	634	657	634	0.00
30/04/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	657	634	657	634	0.00
30/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	424	434	424	434	0.00
30/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	424	434	424	434	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	424	434	424	434	0.00
30/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1862	1832	1862	1832	0.00
30/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1862	1832	1862	1832	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1862	1832	1862	1832	0.00
30/04/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	603	617	603	617	0.00
30/04/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1191	1165	1191	1165	0.00
30/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1261	1296	1261	1296	0.00
30/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	164	157	164	157	0.00
30/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	882	910	882	910	0.00
30/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	386	371	386	371	0.00
30/04/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	189	196	189	196	0.00
30/04/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2693	2657	2693	2657	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	252	264	252	264	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1173	1141	1173	1141	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	235	247	235	247	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1257	1224	1257	1224	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	219	231	219	231	0.00
30/04/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1341	1308	1341	1308	0.00
30/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	255	263	255	263	0.00
30/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3044	3010	3044	3010	0.00
30/04/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	246	253	246	253	0.00
30/04/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3135	3101	3135	3101	0.00
30/04/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	755	774	755	774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	755	774	755	774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	755	774	755	774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	755	774	755	774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	755	774	755	774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	755	774	755	774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	755	774	755	774	0.00
30/04/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	843	821	843	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	843	821	843	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	843	821	843	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	843	821	843	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	843	821	843	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	843	821	843	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	843	821	843	821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	843	821	843	821	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	150	155	150	155	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4388	4353	4388	4353	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1251	1280	1251	1280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1251	1280	1251	1280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1251	1280	1251	1280	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	290	277	290	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	290	277	290	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	290	277	290	277	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3641	3606	3641	3606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3641	3606	3641	3606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3641	3606	3641	3606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3641	3606	3641	3606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1256	1282	1256	1282	0.00
30/04/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1256	1282	1256	1282	0.00
30/04/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1256	1282	1256	1282	0.00
30/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1256	1282	1256	1282	0.00
30/04/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	444	432	444	432	0.00
30/04/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	444	432	444	432	0.00
30/04/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	444	432	444	432	0.00
30/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	444	432	444	432	0.00
30/04/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	639	655	639	655	0.00
30/04/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1527	1505	1527	1505	0.00
30/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	518	532	518	532	0.00
30/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2007	1981	2007	1981	0.00
30/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	263	273	263	273	0.00
30/04/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	263	273	263	273	0.00
30/04/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	263	273	263	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
30/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3852	3823	3852	3823	0.00
30/04/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3852	3823	3852	3823	0.00
30/04/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3852	3823	3852	3823	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1377	1413	1377	1413	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	131	124	131	124	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	600	618	600	618	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	753	729	753	729	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	232	240	232	240	0.00
30/04/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2286	2251	2286	2251	0.00
30/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	651	667	651	667	0.00
30/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1489	1467	1489	1467	0.00
30/04/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	267	277	267	277	0.00
30/04/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3806	3777	3806	3777	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1282	1315	1282	1315	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	271	262	271	262	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	553	566	553	566	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1341	1314	1341	1314	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	616	631	616	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	616	631	616	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	616	631	616	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	616	631	616	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	616	631	616	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	616	631	616	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	616	631	616	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	616	631	616	631	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1154	1128	1154	1128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1154	1128	1154	1128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1154	1128	1154	1128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1154	1128	1154	1128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1154	1128	1154	1128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1154	1128	1154	1128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1154	1128	1154	1128	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	203	209	203	209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	203	209	203	209	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3641	3606	3641	3606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	3641	3606	3641	3606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3641	3606	3641	3606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3641	3606	3641	3606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3641	3606	3641	3606	0.00
30/04/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	468	488	468	488	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	468	488	468	488	0.00
30/04/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	539	515	539	515	0.00
30/04/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	539	515	539	515	0.00
30/04/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	371	389	371	389	0.00
30/04/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	743	716	743	716	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1502	1537	1502	1537	0.00
30/04/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	190	184	190	184	0.00
30/04/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1575	1606	1575	1606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1575	1606	1575	1606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1575	1606	1575	1606	0.00
30/04/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	263	255	263	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	263	255	263	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	263	255	263	255	0.00
30/04/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	263	255	263	255	0.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00
30/04/2009	£ / R On 12-June-09			Currency Future	12.6600	12.6889	12.6552	12.6889	18395.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-June-10			Currency Future	13.3400	13.3678	13.3405	13.3678	0.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-September-09			Currency Future	12.8500	12.8863	12.8521	12.8863	3517.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00
30/04/2009	£ / R On 14-December-09			Currency Future	13.0300	13.0598	13.0270	13.0598	1441.00
30/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.20	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.00	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.45	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.25	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.50	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	17.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	7.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	5.80	Call	Currency Future	603	624	603	624	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	7.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	5.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	18.25	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	16.75	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.25	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	7.75	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	6.25	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	603	624	603	624	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	603	624	603	624	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.00	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	603	624	603	624	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.95	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.75	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.70	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.45	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.50	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	603	624	603	624	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	12.20	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	603	624	603	624	0.00
30/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1376	1364	1376	1364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	5.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	7.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	5.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	6.25	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1376	1364	1376	1364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1376	1364	1376	1364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1376	1364	1376	1364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1376	1364	1376	1364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.20	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1376	1364	1376	1364	0.00
30/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	435	465	435	465	0.00
30/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1133	1129	1133	1129	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	523	542	523	542	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1546	1533	1546	1533	0.00
30/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	48	61	48	61	0.00
30/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1443	1422	1443	1422	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	413	430	413	430	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1836	1820	1836	1820	0.00
30/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	58	72	58	72	0.00
30/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	1353	1333	1353	1333	0.00
30/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	439	456	439	456	0.00
30/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1762	1746	1762	1746	0.00
30/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	40	51	40	51	0.00
30/04/2009	£ / R On 12-June-09	10.25	Call	Currency Future	40	51	40	51	0.00
30/04/2009	£ / R On 12-June-09	9.50	Call	Currency Future	40	51	40	51	0.00
30/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	40	51	40	51	0.00
30/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	1535	1512	1535	1512	0.00
30/04/2009	£ / R On 12-June-09	10.25	Put	Currency Future	1535	1512	1535	1512	0.00
30/04/2009	£ / R On 12-June-09	9.50	Put	Currency Future	1535	1512	1535	1512	0.00
30/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	1535	1512	1535	1512	0.00
30/04/2009	£ / R On 12-June-09	8.50	Call	Currency Future	15	20	15	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	8.50	Put	Currency Future	2009	1981	2009	1981	0.00
30/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	102	119	102	119	0.00
30/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	102	119	102	119	0.00
30/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	102	119	102	119	0.00
30/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2500	2483	2500	2483	0.00
30/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2500	2483	2500	2483	0.00
30/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2500	2483	2500	2483	0.00
30/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	148	169	148	169	0.00
30/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2146	2133	2146	2133	0.00
30/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	118	136	118	136	0.00
30/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	118	136	118	136	0.00
30/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	118	136	118	136	0.00
30/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2366	2350	2366	2350	0.00
30/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2366	2350	2366	2350	0.00
30/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2366	2350	2366	2350	0.00
30/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	129	148	129	148	0.00
30/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	129	148	129	148	0.00
30/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	129	148	129	148	0.00
30/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	129	148	129	148	0.00
30/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	129	148	129	148	0.00
30/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2277	2262	2277	2262	0.00
30/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2277	2262	2277	2262	0.00
30/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2277	2262	2277	2262	0.00
30/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2277	2262	2277	2262	0.00
30/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2277	2262	2277	2262	0.00
30/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	142	162	142	162	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	15	20	15	20	0.00
30/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	2009	1981	2009	1981	0.00
30/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	12	16	12	16	0.00
30/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	2107	2078	2107	2078	0.00
30/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	142	162	142	162	0.00
30/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2189	2175	2189	2175	0.00
30/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	107	124	107	124	0.00
30/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	107	124	107	124	0.00
30/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	107	124	107	124	0.00
30/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2455	2438	2455	2438	0.00
30/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2455	2438	2455	2438	0.00
30/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2455	2438	2455	2438	0.00
30/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	169	192	169	192	0.00
30/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	169	192	169	192	0.00
30/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	169	192	169	192	0.00
30/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2017	2005	2017	2005	0.00
30/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2017	2005	2017	2005	0.00
30/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	2017	2005	2017	2005	0.00
30/04/2009	£ / R On 12-June-09	9.00	Call	Currency Future	27	35	27	35	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1722	1697	1722	1697	0.00
30/04/2009	£ / R On 14-September-09	6.75	Call	Currency Future	85	99	85	99	0.00
30/04/2009	£ / R On 14-September-09	7.25	Call	Currency Future	85	99	85	99	0.00
30/04/2009	£ / R On 14-September-09	7.00	Call	Currency Future	85	99	85	99	0.00
30/04/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2682	2663	2682	2663	0.00
30/04/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2682	2663	2682	2663	0.00
30/04/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2682	2663	2682	2663	0.00
30/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	81	95	81	95	0.00
30/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	81	95	81	95	0.00
30/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	81	95	81	95	0.00
30/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2728	2708	2728	2708	0.00
30/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2728	2708	2728	2708	0.00
30/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2728	2708	2728	2708	0.00
30/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	5145	5111	5145	5111	0.00
30/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4595	4561	4595	4561	0.00
30/04/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4895	4861	4895	4861	0.00
30/04/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
30/04/2009	£ / R On 12-June-09	8.00	Put	Currency Future	5045	5011	5045	5011	0.00
30/04/2009	£ / R On 12-June-09	254.00	Call	Currency Future	18	24	18	24	0.00
30/04/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1913	1885	1913	1885	0.00
30/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	155	176	155	176	0.00
30/04/2009	£ / R On 14-September-09	7.75	Call	Currency Future	155	176	155	176	0.00
30/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	155	176	155	176	0.00
30/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2103	2090	2103	2090	0.00
30/04/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2103	2090	2103	2090	0.00
30/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	2103	2090	2103	2090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	89	104	89	104	0.00
30/04/2009	£ / R On 14-September-09	8.25	Call	Currency Future	89	104	89	104	0.00
30/04/2009	£ / R On 14-September-09	8.50	Call	Currency Future	89	104	89	104	0.00
30/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2637	2618	2637	2618	0.00
30/04/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2637	2618	2637	2618	0.00
30/04/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2637	2618	2637	2618	0.00
30/04/2009	£ / R On 14-September-09	265.00	Call	Currency Future	306	337	306	337	0.00
30/04/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1454	1450	1454	1450	0.00
30/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	271	300	271	300	0.00
30/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1569	1563	1569	1563	0.00
30/04/2009	£ / R On 14-September-09	9.00	Call	Currency Future	177	200	177	200	0.00
30/04/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1975	1964	1975	1964	0.00
30/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	112	130	112	130	0.00
30/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	2410	2394	2410	2394	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	389	405	389	405	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1912	1895	1912	1895	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	366	382	366	382	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1989	1972	1989	1972	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	344	359	344	359	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	2067	2049	2067	2049	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	267	280	267	280	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	2390	2370	2390	2370	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	366	382	366	382	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1989	1972	1989	1972	0.00
30/04/2009	£ / R On 14-December-09	6.50	Call	Currency Future	285	298	285	298	0.00
30/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	285	298	285	298	0.00
30/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	285	298	285	298	0.00
30/04/2009	£ / R On 14-December-09	6.50	Put	Currency Future	2308	2288	2308	2288	0.00
30/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	2308	2288	2308	2288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	2308	2288	2308	2288	0.00
30/04/2009	£ / R On 14-December-09	12.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.50	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.75	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.00	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	7.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	10.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	7.45	Call	Currency Future	570	590	570	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	19.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	7.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.25	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.50	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	570	590	570	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	14.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.00	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.75	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.25	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	13.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.75	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.50	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	570	590	570	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.00	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.50	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.25	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	570	590	570	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	19.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.00	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.50	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.25	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	19.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.75	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	18.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.55	Call	Currency Future	570	590	570	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	17.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.25	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.25	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.75	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	17.00	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.70	Call	Currency Future	570	590	570	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	16.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.50	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.95	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	16.00	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.70	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.85	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.75	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.65	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.55	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.45	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.35	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.15	Call	Currency Future	570	590	570	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.60	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.50	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.40	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.20	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.10	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.00	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.90	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	14.80	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	15.25	Call	Currency Future	570	590	570	590	0.00
30/04/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1443	1431	1443	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1443	1431	1443	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1443	1431	1443	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1443	1431	1443	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1443	1431	1443	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1443	1431	1443	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1443	1431	1443	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1443	1431	1443	1431	0.00
30/04/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1443	1431	1443	1431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	12.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	6.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	5.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	7.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	6.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	5.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	4.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	7.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	6.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	5.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	4.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	15.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	13.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	7.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	6.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	4.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	3.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	15.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	13.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	7.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	6.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	4.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	3.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.25	Call	Currency Future	426	443	426	443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.45	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.35	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.45	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.10	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.00	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.90	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.70	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.25	Call	Currency Future	426	443	426	443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	12.15	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.95	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.85	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.65	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.45	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.50	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.20	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.10	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.00	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.90	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.70	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.50	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.35	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.25	Call	Currency Future	426	443	426	443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	11.15	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	11.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.95	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.85	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.65	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.35	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.25	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.15	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.95	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.85	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.65	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.20	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.10	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	10.00	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.90	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.80	Call	Currency Future	426	443	426	443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	9.70	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.50	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.20	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.20	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.15	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.10	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.00	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.90	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.80	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.70	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.60	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.50	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.40	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.30	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.15	Call	Currency Future	426	443	426	443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	9.05	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.95	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.75	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.65	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.55	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.45	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.35	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.25	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	8.85	Call	Currency Future	426	443	426	443	0.00
30/04/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1799	1783	1799	1783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1799	1783	1799	1783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1799	1783	1799	1783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1799	1783	1799	1783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1799	1783	1799	1783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1799	1783	1799	1783	0.00
30/04/2009	£ / R On 12-June-09	8.75	Call	Currency Future	166	187	166	187	0.00
30/04/2009	£ / R On 12-June-09	8.75	Put	Currency Future	811	798	811	798	0.00
30/04/2009	£ / R On 12-June-09	10.00	Call	Currency Future	146	169	146	169	0.00
30/04/2009	£ / R On 12-June-09	9.75	Call	Currency Future	146	169	146	169	0.00
30/04/2009	£ / R On 12-June-09	10.00	Put	Currency Future	891	880	891	880	0.00
30/04/2009	£ / R On 12-June-09	9.75	Put	Currency Future	891	880	891	880	0.00
30/04/2009	£ / R On 14-September-09	9.25	Call	Currency Future	447	478	447	478	0.00
30/04/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1095	1092	1095	1092	0.00
30/04/2009	£ / R On 14-September-09	8.00	Call	Currency Future	419	453	419	453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	£ / R On 14-September-09	8.75	Call	Currency Future	419	453	419	453	0.00
30/04/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1167	1167	1167	1167	0.00
30/04/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1167	1167	1167	1167	0.00
30/04/2009	£ / R On 14-September-09	7.50	Call	Currency Future	459	491	459	491	0.00
30/04/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1057	1055	1057	1055	0.00
30/04/2009	£ / R On 14-December-09	9.75	Call	Currency Future	656	677	656	677	0.00
30/04/2009	£ / R On 14-December-09	7.00	Call	Currency Future	656	677	656	677	0.00
30/04/2009	£ / R On 14-December-09	7.25	Call	Currency Future	656	677	656	677	0.00
30/04/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1279	1268	1279	1268	0.00
30/04/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1279	1268	1279	1268	0.00
30/04/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1279	1268	1279	1268	0.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 12-June-09			Currency Future	11.3100	11.3937	11.3100	11.3937	22547.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09			Currency Future	11.4800	11.5669	11.4802	11.5669	8458.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00
30/04/2009	€ / R On 14-December-09			Currency Future	11.6400	11.7211	11.6362	11.7211	508.00
30/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	274	305	274	305	0.00
30/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1194	1138	1194	1138	0.00
30/04/2009	€ / R On 14-September-09	8.65	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	7.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	6.65	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	7.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	6.70	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.90	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	7.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	6.90	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	315	349	315	349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	6.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	4.65	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	3.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	15.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	7.70	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	6.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	4.70	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	3.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	6.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	4.90	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	3.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	315	349	315	349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	315	349	315	349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	315	349	315	349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	315	349	315	349	0.00
30/04/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	7.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1085	1032	1085	1032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	6.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	4.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	3.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	6.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	3.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1085	1032	1085	1032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1085	1032	1085	1032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1085	1032	1085	1032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1085	1032	1085	1032	0.00
30/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	536	567	536	567	0.00
30/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1300	1246	1300	1246	0.00
30/04/2009	€ / R On 14-September-09	6.50	Call	Currency Future	261	291	261	291	0.00
30/04/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1231	1174	1231	1174	0.00
30/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	249	278	249	278	0.00
30/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	249	278	249	278	0.00
30/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1269	1211	1269	1211	0.00
30/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1269	1211	1269	1211	0.00
30/04/2009	€ / R On 14-December-09	7.75	Call	Currency Future	469	498	469	498	0.00
30/04/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1533	1477	1533	1477	0.00
30/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	215	241	215	241	0.00
30/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	215	241	215	241	0.00
30/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	215	241	215	241	0.00
30/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	215	241	215	241	0.00
30/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1385	1324	1385	1324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1385	1324	1385	1324	0.00
30/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1385	1324	1385	1324	0.00
30/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1385	1324	1385	1324	0.00
30/04/2009	€ / R On 14-December-09	9.00	Call	Currency Future	379	404	379	404	0.00
30/04/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1943	1883	1943	1883	0.00
30/04/2009	€ / R On 14-September-09	7.45	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	6.90	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.15	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.40	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	129	147	129	147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.00	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	6.80	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	6.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.85	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	14.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	129	147	129	147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	12.60	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	14.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	14.30	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.80	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.75	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	129	147	129	147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	12.00	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	129	147	129	147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.05	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.90	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.65	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.35	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.25	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.85	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.80	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.70	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	129	147	129	147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.70	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.40	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	129	147	129	147	0.00
30/04/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1799	1730	1799	1730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1799	1730	1799	1730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1799	1730	1799	1730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1799	1730	1799	1730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1799	1730	1799	1730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1799	1730	1799	1730	0.00
30/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2342	2259	2342	2259	0.00
30/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	56	65	56	65	0.00
30/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2475	2398	2475	2398	0.00
30/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	98	113	98	113	0.00
30/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	2018	1946	2018	1946	0.00
30/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2840	2757	2840	2757	0.00
30/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	2	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	6.50	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	6.25	Call	Currency Future	2	3	2	3	0.00
30/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	6.50	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	6.25	Put	Currency Future	2292	2209	2292	2209	0.00
30/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	14	20	14	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	14	20	14	20	0.00
30/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1604	1526	1604	1526	0.00
30/04/2009	€ / R On 12-June-09	8.20	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	8.30	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	8.00	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	7.75	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	7.50	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	7.25	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	7.00	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	6.75	Call	Currency Future	8	12	8	12	0.00
30/04/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1798	1718	1798	1718	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1798	1718	1798	1718	0.00
30/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	8.55	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	8.45	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2740	2657	2740	2657	0.00
30/04/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2740	2657	2740	2657	0.00
30/04/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2740	2657	2740	2657	0.00
30/04/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2740	2657	2740	2657	0.00
30/04/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2740	2657	2740	2657	0.00
30/04/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	9.05	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	8.95	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	1	0	1	0.00
30/04/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2840	2757	2840	2757	0.00
30/04/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2840	2757	2840	2757	0.00
30/04/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2840	2757	2840	2757	0.00
30/04/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2840	2757	2840	2757	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2840	2757	2840	2757	0.00
30/04/2009	€ / R On 14-September-09	265.00	Call	Currency Future	30	36	30	36	0.00
30/04/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2950	2869	2950	2869	0.00
30/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	41	48	41	48	0.00
30/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2711	2632	2711	2632	0.00
30/04/2009	€ / R On 14-September-09	7.75	Call	Currency Future	36	43	36	43	0.00
30/04/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2806	2726	2806	2726	0.00
30/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.10	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.00	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.80	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.70	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.65	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.55	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.45	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.35	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.25	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.65	Call	Currency Future	159	180	159	180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.80	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.70	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.55	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.45	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.35	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.25	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.15	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.05	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.95	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.85	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.75	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.50	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.40	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.30	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.20	Call	Currency Future	159	180	159	180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	18.50	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.40	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.30	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.20	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.10	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	18.00	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.80	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.70	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	17.05	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.95	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.85	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.75	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.65	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.55	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.45	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.35	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.25	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.15	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.05	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.95	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.85	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.75	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.50	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.40	Call	Currency Future	159	180	159	180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.30	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.20	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.10	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.00	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.80	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.70	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.50	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.50	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.40	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.55	Call	Currency Future	159	180	159	180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	15.45	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.35	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.25	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.30	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.20	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.10	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.00	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.90	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.80	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.70	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.15	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	15.05	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.95	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.85	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.75	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.65	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.55	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.45	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.35	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	14.60	Call	Currency Future	159	180	159	180	0.00
30/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1629	1563	1629	1563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1629	1563	1629	1563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1629	1563	1629	1563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1629	1563	1629	1563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1629	1563	1629	1563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1629	1563	1629	1563	0.00
30/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	395	421	395	421	0.00
30/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1859	1800	1859	1800	0.00
30/04/2009	€ / R On 14-December-09	8.25	Call	Currency Future	296	320	296	320	0.00
30/04/2009	€ / R On 14-December-09	8.75	Call	Currency Future	296	320	296	320	0.00
30/04/2009	€ / R On 14-December-09	9.50	Call	Currency Future	296	320	296	320	0.00
30/04/2009	€ / R On 14-December-09	10.00	Call	Currency Future	296	320	296	320	0.00
30/04/2009	€ / R On 14-December-09	9.25	Call	Currency Future	296	320	296	320	0.00
30/04/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2460	2399	2460	2399	0.00
30/04/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2460	2399	2460	2399	0.00
30/04/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2460	2399	2460	2399	0.00
30/04/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2460	2399	2460	2399	0.00
30/04/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2460	2399	2460	2399	0.00
30/04/2009	€ / R On 14-December-09	5.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	5.80	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.05	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	5.95	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	5.85	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	5.75	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	12.40	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	10.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	9.40	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	4.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	3.40	Call	Currency Future	430	457	430	457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	1.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	0.40	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	12.50	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	11.00	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	9.50	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	5.00	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	3.50	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	2.00	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	0.50	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	12.65	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	11.15	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	9.65	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	8.15	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	5.15	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	3.65	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	2.15	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	0.65	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	8.30	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	8.20	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	8.10	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	8.00	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.90	Call	Currency Future	430	457	430	457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.80	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.70	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.65	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.55	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.60	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.15	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.05	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.10	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.00	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.45	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.35	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	430	457	430	457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.40	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	430	457	430	457	0.00
30/04/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1694	1636	1694	1636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1694	1636	1694	1636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1694	1636	1694	1636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1694	1636	1694	1636	0.00
30/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	226	253	226	253	0.00
30/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1346	1286	1346	1286	0.00
30/04/2009	€ / R On 14-September-09	8.90	Call	Currency Future	287	319	287	319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	6.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	5.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	6.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	5.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	4.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	7.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	6.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	5.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.00	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	7.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	15.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	6.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	4.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	3.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	15.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	6.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	5.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	3.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.25	Call	Currency Future	287	319	287	319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	7.55	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	7.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.55	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.45	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	7.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	7.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.45	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.05	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.70	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	7.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.00	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.50	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.00	Call	Currency Future	287	319	287	319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.20	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.50	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.85	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.45	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.55	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.00	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.75	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.00	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.25	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.55	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.85	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.35	Call	Currency Future	287	319	287	319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.20	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.50	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.80	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.50	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.80	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	14.00	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.80	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	14.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.05	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.80	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.70	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.70	Call	Currency Future	287	319	287	319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	13.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.85	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.75	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.65	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.55	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.90	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.80	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.70	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.20	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.45	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.75	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.25	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.55	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.45	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.25	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.05	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.85	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	13.70	Call	Currency Future	287	319	287	319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	11.60	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.50	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.40	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.20	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.10	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.50	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.55	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.45	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.35	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.25	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.15	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	10.05	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.95	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.75	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	12.30	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	9.85	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.44	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	11.00	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1157	1102	1157	1102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	6.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	5.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	5.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	3.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1157	1102	1157	1102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1157	1102	1157	1102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1157	1102	1157	1102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.55	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1157	1102	1157	1102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1157	1102	1157	1102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.44	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	238	265	238	265	0.00
30/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1307	1248	1307	1248	0.00
30/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	513	542	513	542	0.00
30/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1376	1321	1376	1321	0.00
30/04/2009	€ / R On 14-December-09	7.50	Call	Currency Future	491	519	491	519	0.00
30/04/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1454	1398	1454	1398	0.00
30/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	345	381	345	381	0.00
30/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1015	964	1015	964	0.00
30/04/2009	€ / R On 14-September-09	8.20	Call	Currency Future	287	319	287	319	0.00
30/04/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1157	1102	1157	1102	0.00
30/04/2009	€ / R On 14-September-09	7.50	Call	Currency Future	176	199	176	199	0.00
30/04/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1546	1482	1546	1482	0.00
30/04/2009	€ / R On 14-December-09	8.50	Call	Currency Future	548	580	548	580	0.00
30/04/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1262	1208	1262	1208	0.00
30/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.00	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	5.90	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.20	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.10	Call	Currency Future	480	508	480	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	12.55	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	11.05	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	9.55	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	8.05	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	5.05	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	3.55	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	2.05	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	0.55	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	12.60	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	11.10	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	9.60	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	8.10	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	5.10	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	3.60	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	2.10	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	0.60	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	12.85	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	11.35	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	9.85	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	8.35	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	5.35	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	3.85	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	2.35	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	0.85	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.25	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.25	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	480	508	480	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.15	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.05	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.95	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.85	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.75	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.55	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.45	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.35	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.30	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.40	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.30	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.20	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.10	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	7.00	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.90	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.80	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.70	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.60	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.50	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.65	Call	Currency Future	480	508	480	508	0.00
30/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1494	1437	1494	1437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1494	1437	1494	1437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1494	1437	1494	1437	0.00
30/04/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1494	1437	1494	1437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	AL13 On 07-May-09			Index Future	242.9400	243.2480	242.9375	243.2480	7.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 07-May-09			Index Future	289.5300	294.4545	289.5270	294.4545	811.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 06-August-09			Index Future	295.5700	300.4870	295.5670	300.4870	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	ALBI On 05-November-09			Index Future	289.2200	294.1340	289.2230	294.1340	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 07-May-09			Index Future	123.7200	124.7900	123.7230	124.7900	0.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 06-August-09			Index Future	126.2400	127.3800	126.2430	127.3800	2.00
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	CRD1 On 05-November-09			Index Future	128.5900	129.6960	128.5910	129.6960	0.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 07-May-09			jGovi	291.5300	294.9275	291.5300	294.9275	187.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 06-August-09			jGovi	297.4700	301.0470	297.4680	301.0470	6.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	GOVI On 05-November-09			jGovi	303.0000	306.5220	303.0025	306.5220	0.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 07-May-09			Index Future	350.8900	350.8905	350.8905	350.8905	2.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 06-August-09			Index Future	359.8700	359.8660	359.8660	359.8660	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	ILBI On 05-November-09			Index Future	368.8400	368.8415	368.8415	368.8415	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J153 On 31-August-10			jSwap	7.6800	7.6920	0.0025	0.0027	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J157 On 15-September-15			jSwap	8.6000	8.4630	0.0326	0.0396	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J186 On 21-December-26			jSwap	8.1500	8.0540	0.0618	0.0531	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J201 On 22-December-14			jSwap	8.6500	8.5190	0.0550	0.0490	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J203 On 15-September-17			jSwap	8.6700	8.5510	0.0711	0.0640	0.00
30/04/2009	J204 On 21-December-18			jSwap	8.7600	8.6370	0.0862	0.0784	0.00
30/04/2009	J204 On 21-December-18			jSwap	8.7600	8.6370	0.0862	0.0784	0.00
30/04/2009	J204 On 21-December-18			jSwap	8.7600	8.6370	0.0862	0.0784	0.00
30/04/2009	J204 On 21-December-18			jSwap	8.7600	8.6370	0.0862	0.0784	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	JFRA On 07-May-09			jFra	8.1000	8.2200	0.0198	0.0201	0.00
30/04/2009	JFRA On 07-May-09			jFra	8.1000	8.2200	0.0198	0.0201	0.00
30/04/2009	JFRA On 07-May-09			jFra	8.1000	8.2200	0.0198	0.0201	0.00
30/04/2009	JFRA On 07-May-09			jFra	8.1000	8.2200	0.0198	0.0201	0.00
30/04/2009	JFRA On 07-May-09			jFra	8.1000	8.2200	0.0198	0.0201	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 06-August-09			jFra	7.0100	7.0270	0.0172	0.0172	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JFRA On 05-November-09			jFra	6.8500	6.8670	0.0168	0.0168	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 07-May-09			jNote	7.4600	7.4360	0.1371	0.1368	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN02 On 06-August-09			jNote	7.4900	7.4320	0.1379	0.1369	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 07-May-09			jNote	8.2800	8.1580	0.3384	0.3340	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN05 On 06-August-09			jNote	8.3400	8.1950	0.3415	0.3366	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 07-May-09			jNote	8.5400	8.4170	0.5737	0.5687	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JN10 On 06-August-09			jNote	8.5400	8.4150	0.5732	0.5683	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 30-April-09			jRod	9.9000	9.9000	9.1600	9.8990	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 29-May-09			jRod	9.3900	9.3990	0.0045	0.0037	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	JROD On 30-June-09			jRod	8.7200	8.7790	0.0029	0.0022	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 07-May-09			Index Future	279.0600	289.6070	279.0560	289.6070	0.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 06-August-09			Index Future	284.7400	295.6160	284.7410	295.6160	3.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	OTH1 On 05-November-09			Index Future	290.0400	300.9920	290.0380	300.9920	0.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R153 On 07-May-09			Bond Future	6.3100	6.2000	110.7932	110.9344	3022.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 06-August-09			Bond Future	5.6700	5.5310	113.2077	113.3505	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/04/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1268	1269	1268	1269	0.00
30/04/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	47	48	47	48	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 04-February-10			Bond Future	8.2600	8.0380	128.5411	129.6869	0.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10171.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10171.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10171.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10171.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10171.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10171.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10171.00
30/04/2009	R157 On 07-May-09			Bond Future	8.1200	7.9250	128.3846	129.4762	10171.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 06-August-09			Bond Future	8.0900	7.8920	131.0843	132.1996	5000.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00
30/04/2009	R157 On 05-November-09			Bond Future	8.1700	7.9560	126.4502	127.5792	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	7	41	7	41	386.00
30/04/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	5055	3998	5055	3998	0.00
30/04/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	2782	3252	2782	3252	0.00
30/04/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6372	5714	6372	5714	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 04-February-10			Bond Future	8.4800	8.4830	119.3399	119.3399	0.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 07-May-09			Bond Future	8.6800	8.4480	120.3588	122.7100	13142.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00
30/04/2009	R186 On 06-August-09			Bond Future	8.6800	8.4400	117.6693	120.0652	2500.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 05-November-09			Bond Future	8.7200	8.4770	119.7193	122.1549	0.00
30/04/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	3896	4727	3896	4727	5000.00
30/04/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	16887	15282	16887	15282	0.00
30/04/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	0	0	0	0	97.00
30/04/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	25311	22960	25311	22960	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 04-February-10			Bond Future	8.3000	8.0650	102.9392	103.8958	0.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 07-May-09			Bond Future	8.2000	7.9940	105.8549	106.7634	2.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 06-August-09			Bond Future	8.1600	7.9500	103.7324	104.6618	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 05-November-09			Bond Future	8.2300	8.0000	105.5350	106.4768	0.00
30/04/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	2112	2495	2112	2495	0.00
30/04/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5186	4626	5186	4626	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 04-February-10			Bond Future	8.1700	8.4000	103.8004	102.5074	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 07-May-09			Bond Future	8.5000	8.3060	99.8268	100.9499	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 06-August-09			Bond Future	8.4800	8.2850	101.9997	103.1467	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09			Bond Future	8.5400	8.3360	99.6018	100.7702	0.00
30/04/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	2447	2868	2447	2868	0.00
30/04/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8493	7746	8493	7746	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 04-February-10			Bond Future	8.6000	8.3890	97.3955	98.6839	0.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 07-May-09			Bond Future	8.5000	8.3070	99.8801	101.1017	498.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 06-August-09			Bond Future	8.4900	8.2900	98.0115	99.2577	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09			Bond Future	8.5400	8.3350	99.7111	100.9802	0.00
30/04/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	3008	3485	3008	3485	0.00
30/04/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9646	8854	9646	8854	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 04-February-10			Bond Future	8.3100	8.0730	97.8522	98.6115	0.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 07-May-09			Bond Future	8.1900	7.9930	99.7888	100.5145	2258.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 06-August-09			Bond Future	8.1500	7.9450	98.1903	98.9283	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 05-November-09			Bond Future	8.2200	7.9990	99.8939	100.6444	0.00
30/04/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	1740	2044	1740	2044	0.00
30/04/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4235	3788	4235	3788	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 04-February-10			Bond Future	8.7700	8.5480	90.5438	91.9199	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 07-May-09			Bond Future	8.6600	8.4580	92.6360	93.9414	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 06-August-09			Bond Future	8.6600	8.4490	91.0074	92.3403	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09			Bond Future	8.7100	8.4940	92.5885	93.9417	0.00
30/04/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	2499	2957	2499	2957	0.00
30/04/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10462	9567	10462	9567	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 04-February-10			Bond Future	8.9800	8.7630	86.9170	88.2998	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 07-May-09			Bond Future	8.8000	8.5980	85.8565	87.1714	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 06-August-09			Bond Future	8.8200	8.6100	87.5924	88.9565	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R208 On 05-November-09			Bond Future	8.8800	8.6660	85.6666	87.0530	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00
30/04/2009	R209 On 04-February-10			Bond Future	8.3200	8.0760	80.3114	82.4989	0.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 07-May-09			Bond Future	8.2800	8.0480	78.9747	81.0435	5493.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 06-August-09			Bond Future	8.2700	8.0320	80.6983	82.8138	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	R209 On 05-November-09			Bond Future	8.2900	8.0520	78.9441	81.1011	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 07-May-09			Index Future	287.8000	291.3650	287.8000	291.3650	0.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 06-August-09			Index Future	293.6600	297.4100	293.6620	297.4100	100.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	TRT1 On 05-November-09			Index Future	299.1300	302.8190	299.1250	302.8190	0.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 12-June-09			Currency Future	6.2600	6.1946	6.2616	6.1946	8848.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-September-09			Currency Future	6.3300	6.2583	6.3251	6.2583	1174.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 14-December-09			Currency Future	6.3800	6.3123	6.3803	6.3123	165.00
30/04/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	459	424	459	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	459	424	459	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	459	424	459	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	459	424	459	424	0.00
30/04/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	328	362	328	362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	328	362	328	362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	328	362	328	362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	328	362	328	362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	328	362	328	362	0.00
30/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	351	324	351	324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	351	324	351	324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	351	324	351	324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	351	324	351	324	0.00
30/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	521	562	521	562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	521	562	521	562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	521	562	521	562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	521	562	521	562	0.00
30/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	73	59	73	59	0.00
30/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	462	514	462	514	0.00
30/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	186	164	186	164	0.00
30/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	611	655	611	655	0.00
30/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	213	192	213	192	0.00
30/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	213	192	213	192	0.00
30/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	538	584	538	584	0.00
30/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	538	584	538	584	0.00
30/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	323	298	323	298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	323	298	323	298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	323	298	323	298	0.00
30/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	592	636	592	636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	592	636	592	636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	592	636	592	636	0.00
30/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	159	138	159	138	0.00
30/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	684	730	684	730	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	134	117	134	117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	759	808	759	808	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	113	98	113	98	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	838	889	838	889	0.00
30/04/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	5	3	5	3	0.00
30/04/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	1143	1209	1143	1209	0.00
30/04/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	72	61	72	61	0.00
30/04/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	1047	1103	1047	1103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	238	215	238	215	0.00
30/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	462	506	462	506	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	95	81	95	81	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	920	973	920	973	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	79	68	79	68	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1004	1059	1004	1059	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	55	46	55	46	0.00
30/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	55	46	55	46	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1179	1238	1179	1238	0.00
30/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1179	1238	1179	1238	0.00
30/04/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	45	38	45	38	0.00
30/04/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1270	1329	1270	1329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1270	1329	1270	1329	0.00
30/04/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	420	388	420	388	0.00
30/04/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	389	425	389	425	0.00
30/04/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	383	354	383	354	0.00
30/04/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	453	492	453	492	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	361	327	361	327	0.00
30/04/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	235	268	235	268	0.00
30/04/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	213	187	213	187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	213	187	213	187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	213	187	213	187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	213	187	213	187	0.00
30/04/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	882	924	882	924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	882	924	882	924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	882	924	882	924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	882	924	882	924	0.00
30/04/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	882	924	882	924	0.00