



# Derivatives Weekly Statistics Report

From 2009/05/25 To 2009/05/29

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 15-March-10			Currency Future	8.4200	8.4828	8.4172	8.4828	0.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376391.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376391.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376391.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376391.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376391.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376391.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376391.00
29/05/2009	\$ / R On 12-June-09			Currency Future	8.0300	8.1037	8.0331	8.1037	376391.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-June-10			Currency Future	8.5400	8.6044	8.5399	8.6044	0.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-September-09			Currency Future	8.1700	8.2404	8.1709	8.2404	36374.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-December-09			Currency Future	8.2900	8.3621	8.2947	8.3621	13885.00
29/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	245	272	245	272	15157.00
29/05/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	245	272	245	272	15157.00
29/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	825	781	825	781	0.00
29/05/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	825	781	825	781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	445	470	445	470	0.00
29/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1328	1287	1328	1287	0.00
29/05/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	190	211	190	211	0.00
29/05/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1069	1021	1069	1021	0.00
29/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	396	419	396	419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	396	419	396	419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	396	419	396	419	0.00
29/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1529	1486	1529	1486	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1529	1486	1529	1486	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1529	1486	1529	1486	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1529	1486	1529	1486	0.00
29/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	287	307	287	307	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	287	307	287	307	0.00
29/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	287	307	287	307	0.00
29/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1392	1345	1392	1345	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1392	1345	1392	1345	0.00
29/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1392	1345	1392	1345	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	379	400	379	400	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	379	400	379	400	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	379	400	379	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	379	400	379	400	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1612	1567	1612	1567	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1612	1567	1612	1567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1612	1567	1612	1567	0.00
29/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	149	166	149	166	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	149	166	149	166	0.00
29/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1328	1275	1328	1275	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1328	1275	1328	1275	0.00
29/05/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	1	1	1	1	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
29/05/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	1	1	1	1	100.00
29/05/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	2167	2097	2167	2097	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	317	336	317	336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	317	336	317	336	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	317	336	317	336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	317	336	317	336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	317	336	317	336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	317	336	317	336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	317	336	317	336	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1950	1904	1950	1904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1950	1904	1950	1904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1950	1904	1950	1904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1950	1904	1950	1904	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1950	1904	1950	1904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1950	1904	1950	1904	0.00
29/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1950	1904	1950	1904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	67	75	67	75	1000.00
29/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	67	75	67	75	1000.00
29/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	67	75	67	75	1000.00
29/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2296	2234	2296	2234	0.00
29/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2296	2234	2296	2234	0.00
29/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2296	2234	2296	2234	0.00
29/05/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	380	394	380	394	0.00
29/05/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	2240	2190	2240	2190	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	96	107	96	107	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1825	1767	1825	1767	0.00
29/05/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	72	81	72	81	0.00
29/05/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	2201	2140	2201	2140	0.00
29/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	62	69	62	69	0.00
29/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	62	69	62	69	0.00
29/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	62	69	62	69	0.00
29/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2391	2329	2391	2329	0.00
29/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2391	2329	2391	2329	0.00
29/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2391	2329	2391	2329	0.00
29/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	137	146	137	146	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	137	146	137	146	0.00
29/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	137	146	137	146	0.00
29/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2643	2584	2643	2584	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2643	2584	2643	2584	0.00
29/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2643	2584	2643	2584	0.00
29/05/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	131	139	131	139	0.00
29/05/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2736	2677	2736	2677	0.00
29/05/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1	1	1	1	0.00
29/05/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	2018	1947	2018	1947	0.00
29/05/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	2018	1947	2018	1947	0.00
29/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2018	1947	2018	1947	0.00
29/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	2018	1947	2018	1947	0.00
29/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	2018	1947	2018	1947	0.00
29/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	196	209	196	209	0.00
29/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2001	1947	2001	1947	0.00
29/05/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	81	90	81	90	0.00
29/05/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	2060	1999	2060	1999	0.00
29/05/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	99	104	99	104	0.00
29/05/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	99	104	99	104	0.00
29/05/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	99	104	99	104	0.00
29/05/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	99	104	99	104	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	99	104	99	104	0.00
29/05/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	3304	3242	3304	3242	0.00
29/05/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	3304	3242	3304	3242	0.00
29/05/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	3304	3242	3304	3242	0.00
29/05/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	3304	3242	3304	3242	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	3304	3242	3304	3242	0.00
29/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	28	41	28	41	0.00
29/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	595	537	595	537	0.00
29/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	7	10	7	10	0.00
29/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1073	1006	1073	1006	0.00
29/05/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	3267	3197	3267	3197	0.00
29/05/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	3017	2947	3017	2947	0.00
29/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	3017	2947	3017	2947	0.00
29/05/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	3017	2947	3017	2947	0.00
29/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	3017	2947	3017	2947	0.00
29/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	3017	2947	3017	2947	0.00
29/05/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	498	533	498	533	0.00
29/05/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	703	671	703	671	0.00
29/05/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	244	260	244	260	0.00
29/05/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1649	1598	1649	1598	0.00
29/05/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	44	45	44	45	0.00
29/05/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	5049	4983	5049	4983	0.00
29/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	411	440	411	440	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	411	440	411	440	0.00
29/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	411	440	411	440	0.00
29/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	916	878	916	878	0.00
29/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	916	878	916	878	0.00
29/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	916	878	916	878	0.00
29/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	277	294	277	294	0.00
29/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	277	294	277	294	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	277	294	277	294	0.00
29/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	2210	2161	2210	2161	0.00
29/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	2210	2161	2210	2161	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	2210	2161	2210	2161	0.00
29/05/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	406	428	406	428	0.00
29/05/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1488	1445	1488	1445	0.00
29/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	872	922	872	922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	277	260	277	260	0.00
29/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	569	609	569	609	0.00
29/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	574	547	574	547	0.00
29/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	108	114	108	114	0.00
29/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	3113	3052	3113	3052	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	121	135	121	135	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1550	1495	1550	1495	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	112	125	112	125	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1641	1585	1641	1585	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	104	116	104	116	0.00
29/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1733	1675	1733	1675	0.00
29/05/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	160	169	160	169	0.00
29/05/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3443	3386	3443	3386	0.00
29/05/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	154	162	154	162	0.00
29/05/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3537	3480	3537	3480	0.00
29/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	515	544	515	544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	515	544	515	544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	515	544	515	544	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	515	544	515	544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	515	544	515	544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	515	544	515	544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	515	544	515	544	0.00
29/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1098	1061	1098	1061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1098	1061	1098	1061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1098	1061	1098	1061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1098	1061	1098	1061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1098	1061	1098	1061	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1098	1061	1098	1061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1098	1061	1098	1061	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	91	98	91	98	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4824	4765	4824	4765	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	906	949	906	949	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	906	949	906	949	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	906	949	906	949	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	438	416	438	416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	438	416	438	416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	438	416	438	416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	438	416	438	416	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	126	133	126	133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	126	133	126	133	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	126	133	126	133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	126	133	126	133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	945	984	945	984	0.00
29/05/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	945	984	945	984	0.00
29/05/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	945	984	945	984	0.00
29/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	945	984	945	984	0.00
29/05/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	605	579	605	579	0.00
29/05/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	605	579	605	579	0.00
29/05/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	605	579	605	579	0.00
29/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	605	579	605	579	0.00
29/05/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	459	477	459	477	0.00
29/05/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1819	1772	1819	1772	0.00
29/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	366	379	366	379	0.00
29/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2326	2275	2326	2275	0.00
29/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	178	182	178	182	0.00
29/05/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	178	182	178	182	0.00
29/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	178	182	178	182	0.00
29/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4238	4178	4238	4178	0.00
29/05/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	4238	4178	4238	4178	0.00
29/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	4238	4178	4238	4178	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	966	1018	966	1018	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	221	206	221	206	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	374	401	374	401	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1029	989	1029	989	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	134	142	134	142	0.00
29/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2689	2630	2689	2630	0.00
29/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	468	486	468	486	0.00
29/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1778	1732	1778	1732	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	181	185	181	185	0.00
29/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4191	4130	4191	4130	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	931	975	931	975	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	414	393	414	393	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	371	391	371	391	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1654	1609	1654	1609	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	415	438	415	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	415	438	415	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	415	438	415	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	415	438	415	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	415	438	415	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	415	438	415	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	415	438	415	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	415	438	415	438	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1448	1405	1448	1405	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1448	1405	1448	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1448	1405	1448	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1448	1405	1448	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1448	1405	1448	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1448	1405	1448	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1448	1405	1448	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1448	1405	1448	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1448	1405	1448	1405	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	126	133	126	133	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	126	133	126	133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	126	133	126	133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	126	133	126	133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	126	133	126	133	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	4059	4000	4059	4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	4059	4000	4059	4000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4059	4000	4059	4000	0.00
29/05/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	190	211	190	211	0.00
29/05/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	1069	1021	1069	1021	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1102	1149	1102	1149	0.00
29/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	284	267	284	267	0.00
29/05/2009	\$ / R On 14-June-10	18.20	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.20	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.85	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.65	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.65	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.55	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.55	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	1198	1243	1198	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1198	1243	1198	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1198	1243	1198	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1198	1243	1198	1243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1198	1243	1198	1243	0.00
29/05/2009	\$ / R On 14-June-10	18.20	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.20	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.85	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.65	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.65	Put	Currency Future	358	339	358	339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	18.55	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.55	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	358	339	358	339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	358	339	358	339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	358	339	358	339	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	358	339	358	339	0.00
29/05/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	358	339	358	339	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 15-March-10			Currency Future	13.5400	13.5279	13.5387	13.5279	0.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36365.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36365.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36365.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36365.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36365.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36365.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36365.00
29/05/2009	£ / R On 12-June-09			Currency Future	12.9300	12.9339	12.9319	12.9339	36365.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-June-10			Currency Future	13.7300	13.7194	13.7334	13.7194	0.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09			Currency Future	13.1500	13.1465	13.1487	13.1465	4243.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1526.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1526.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1526.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1526.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1526.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1526.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1526.00
29/05/2009	£ / R On 14-December-09			Currency Future	13.3400	13.3380	13.3436	13.3380	1526.00
29/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	505	504	505	504	0.00
29/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	807	808	807	808	0.00
29/05/2009	£ / R On 14-December-09	9.75	Call	Currency Future	739	731	739	731	0.00
29/05/2009	£ / R On 14-December-09	7.00	Call	Currency Future	739	731	739	731	0.00
29/05/2009	£ / R On 14-December-09	7.25	Call	Currency Future	739	731	739	731	0.00
29/05/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1045	1043	1045	1043	0.00
29/05/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1045	1043	1045	1043	0.00
29/05/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1045	1043	1045	1043	0.00
29/05/2009	£ / R On 12-June-09	17.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	16.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	15.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	14.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	13.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	12.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	11.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	10.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	9.55	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	17.85	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	16.85	Call	Currency Future	127	142	127	142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	15.85	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	14.85	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	13.85	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	12.85	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	11.85	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	10.85	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	9.85	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	17.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	16.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	15.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	14.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	13.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	12.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	11.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	10.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	9.95	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	17.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	16.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	15.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	14.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	13.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	12.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	11.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	10.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	9.80	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	17.70	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	16.70	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	15.70	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	14.70	Call	Currency Future	127	142	127	142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	13.70	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	12.70	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	11.70	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	10.70	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	9.70	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	17.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	16.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	15.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	14.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	13.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	12.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	11.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	10.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	9.60	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	17.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	16.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	15.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	14.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	12.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	11.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	10.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	9.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	13.50	Call	Currency Future	127	142	127	142	0.00
29/05/2009	£ / R On 12-June-09	17.55	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	16.55	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	15.55	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	14.55	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	13.55	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	12.55	Put	Currency Future	395	408	395	408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	11.55	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	10.55	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	9.55	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	17.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	16.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	15.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	14.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	13.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	12.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	11.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	10.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	9.85	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	17.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	16.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	15.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	14.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	13.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	12.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	11.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	10.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	9.95	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	17.80	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	16.80	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	15.80	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	14.80	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	13.80	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	12.80	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	11.80	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	10.80	Put	Currency Future	395	408	395	408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	9.80	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	17.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	16.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	15.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	14.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	13.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	12.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	11.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	10.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	9.70	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	17.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	16.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	15.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	14.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	13.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	12.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	11.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	10.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	9.60	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	17.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	16.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	15.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	14.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	12.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	11.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	10.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	9.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	13.50	Put	Currency Future	395	408	395	408	0.00
29/05/2009	£ / R On 12-June-09	8.75	Call	Currency Future	104	117	104	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
29/05/2009	£ / R On 12-June-09	8.75	Put	Currency Future	472	483	472	483	0.00
29/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	474	474	474	474	0.00
29/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	876	877	876	877	0.00
29/05/2009	£ / R On 12-June-09	15.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	14.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	12.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	11.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	10.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	9.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	8.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	7.80	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	15.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	14.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	12.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	11.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	10.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	9.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	8.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	7.90	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	16.15	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	15.15	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	14.15	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.15	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	12.15	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	11.15	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	10.15	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	9.15	Call	Currency Future	86	96	86	96	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	8.15	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	16.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	15.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	14.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	12.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	11.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	10.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	9.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	8.05	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	16.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	15.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	14.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	11.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	10.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	9.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	8.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	16.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	15.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	14.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	12.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	11.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	10.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	9.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	8.20	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	16.25	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	15.25	Call	Currency Future	86	96	86	96	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	14.25	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	13.25	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	12.25	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	11.25	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	10.25	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	9.25	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	8.25	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	12.10	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	15.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	14.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	13.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	12.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	11.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	10.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	9.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	8.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	7.80	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	15.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	14.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	13.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	12.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	11.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	10.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	9.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	8.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	7.90	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	16.15	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	15.15	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	14.15	Put	Currency Future	554	562	554	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
29/05/2009	£ / R On 12-June-09	13.15	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	12.15	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	11.15	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	10.15	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	9.15	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	8.15	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	16.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	15.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	14.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	13.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	12.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	11.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	10.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	9.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	8.05	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	16.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	15.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	14.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	13.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	11.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	10.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	9.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	8.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	16.20	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	15.20	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	14.20	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	13.20	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	12.20	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	11.20	Put	Currency Future	554	562	554	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
29/05/2009	£ / R On 12-June-09	10.20	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	9.20	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	8.20	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	16.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	15.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	14.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	13.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	12.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	11.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	10.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	9.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	8.25	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	12.10	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 14-December-09	10.95	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.20	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.00	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.45	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.25	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	687	680	687	680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.50	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	17.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	7.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	5.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	7.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	5.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	18.25	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	16.75	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.25	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	7.75	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	6.25	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	687	680	687	680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.50	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	687	680	687	680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	687	680	687	680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	687	680	687	680	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	12.45	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.75	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.20	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.00	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	687	680	687	680	0.00
29/05/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1143	1142	1143	1142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	5.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	7.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	5.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	6.25	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1143	1142	1143	1142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1143	1142	1143	1142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1143	1142	1143	1142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1143	1142	1143	1142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.20	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1143	1142	1143	1142	0.00
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	595	588	595	588	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1301	1300	1301	1300	0.00
29/05/2009	£ / R On 12-June-09	9.00	Call	Currency Future	17	19	17	19	0.00
29/05/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1135	1135	1135	1135	0.00
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	469	462	469	462	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1575	1574	1575	1574	0.00
29/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	23	25	23	25	0.00
29/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	1041	1041	1041	1041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	498	491	498	491	0.00
29/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1504	1503	1504	1503	0.00
29/05/2009	£ / R On 12-June-09	10.00	Call	Currency Future	12	14	12	14	0.00
29/05/2009	£ / R On 12-June-09	10.25	Call	Currency Future	12	14	12	14	0.00
29/05/2009	£ / R On 12-June-09	9.50	Call	Currency Future	12	14	12	14	0.00
29/05/2009	£ / R On 12-June-09	8.75	Call	Currency Future	12	14	12	14	0.00
29/05/2009	£ / R On 12-June-09	10.00	Put	Currency Future	1230	1230	1230	1230	0.00
29/05/2009	£ / R On 12-June-09	10.25	Put	Currency Future	1230	1230	1230	1230	0.00
29/05/2009	£ / R On 12-June-09	9.50	Put	Currency Future	1230	1230	1230	1230	0.00
29/05/2009	£ / R On 12-June-09	8.75	Put	Currency Future	1230	1230	1230	1230	0.00
29/05/2009	£ / R On 12-June-09	8.50	Call	Currency Future	2	2	2	2	0.00
29/05/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1720	1719	1720	1719	0.00
29/05/2009	£ / R On 14-September-09	6.75	Call	Currency Future	110	111	110	111	0.00
29/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	110	111	110	111	0.00
29/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	110	111	110	111	0.00
29/05/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2211	2214	2211	2214	0.00
29/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2211	2214	2211	2214	0.00
29/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2211	2214	2211	2214	0.00
29/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	163	163	163	163	0.00
29/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1864	1867	1864	1867	0.00
29/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	128	128	128	128	0.00
29/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	128	128	128	128	0.00
29/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	128	128	128	128	0.00
29/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2079	2082	2079	2082	0.00
29/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2079	2082	2079	2082	0.00
29/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2079	2082	2079	2082	0.00
29/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	141	141	141	141	0.00
29/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	141	141	141	141	0.00
29/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	141	141	141	141	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	141	141	141	141	0.00
29/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	141	141	141	141	0.00
29/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1992	1995	1992	1995	0.00
29/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1992	1995	1992	1995	0.00
29/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1992	1995	1992	1995	0.00
29/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1992	1995	1992	1995	0.00
29/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1992	1995	1992	1995	0.00
29/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	2	2	2	2	0.00
29/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1720	1719	1720	1719	0.00
29/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1	2	1	2	0.00
29/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1819	1818	1819	1818	0.00
29/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	155	156	155	156	0.00
29/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1906	1909	1906	1909	0.00
29/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	116	116	116	116	0.00
29/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	116	116	116	116	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	116	116	116	116	0.00
29/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2167	2170	2167	2170	0.00
29/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2167	2170	2167	2170	0.00
29/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2167	2170	2167	2170	0.00
29/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	187	188	187	188	0.00
29/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	187	188	187	188	0.00
29/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	187	188	187	188	0.00
29/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1739	1742	1739	1742	0.00
29/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1739	1742	1739	1742	0.00
29/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1739	1742	1739	1742	0.00
29/05/2009	£ / R On 12-June-09	9.00	Call	Currency Future	6	7	6	7	0.00
29/05/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1424	1423	1424	1423	0.00
29/05/2009	£ / R On 14-September-09	6.75	Call	Currency Future	90	90	90	90	0.00
29/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	90	90	90	90	0.00
29/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	90	90	90	90	0.00
29/05/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2391	2394	2391	2394	0.00
29/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2391	2394	2391	2394	0.00
29/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2391	2394	2391	2394	0.00
29/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	85	86	85	86	0.00
29/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	85	86	85	86	0.00
29/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	85	86	85	86	0.00
29/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2437	2439	2437	2439	0.00
29/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2437	2439	2437	2439	0.00
29/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2437	2439	2437	2439	0.00
29/05/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4868	4866	4868	4866	0.00
29/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4318	4316	4318	4316	0.00
29/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4618	4616	4618	4616	0.00
29/05/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4768	4766	4768	4766	0.00
29/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	3	3	3	3	0.00
29/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1621	1620	1621	1620	0.00
29/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	171	171	171	171	0.00
29/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	171	171	171	171	0.00
29/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	171	171	171	171	0.00
29/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1822	1825	1822	1825	0.00
29/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1822	1825	1822	1825	0.00
29/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1822	1825	1822	1825	0.00
29/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	94	95	94	95	0.00
29/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	94	95	94	95	0.00
29/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	94	95	94	95	0.00
29/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2346	2349	2346	2349	0.00
29/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2346	2349	2346	2349	0.00
29/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2346	2349	2346	2349	0.00
29/05/2009	£ / R On 14-September-09	265.00	Call	Currency Future	348	348	348	348	0.00
29/05/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1199	1202	1199	1202	0.00
29/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	306	307	306	307	0.00
29/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1308	1310	1308	1310	0.00
29/05/2009	£ / R On 14-September-09	9.00	Call	Currency Future	196	197	196	197	0.00
29/05/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1698	1700	1698	1700	0.00
29/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	122	122	122	122	0.00
29/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	2123	2126	2123	2126	0.00
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	441	434	441	434	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1647	1646	1647	1646	0.00
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	414	408	414	408	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1720	1720	1720	1720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	389	383	389	383	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1795	1795	1795	1795	0.00
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	300	295	300	295	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	2107	2107	2107	2107	0.00
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	414	408	414	408	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1720	1720	1720	1720	0.00
29/05/2009	£ / R On 14-December-09	6.50	Call	Currency Future	321	315	321	315	0.00
29/05/2009	£ / R On 14-December-09	7.25	Call	Currency Future	321	315	321	315	0.00
29/05/2009	£ / R On 14-December-09	9.00	Call	Currency Future	321	315	321	315	0.00
29/05/2009	£ / R On 14-December-09	6.50	Put	Currency Future	2027	2027	2027	2027	0.00
29/05/2009	£ / R On 14-December-09	7.25	Put	Currency Future	2027	2027	2027	2027	0.00
29/05/2009	£ / R On 14-December-09	9.00	Put	Currency Future	2027	2027	2027	2027	0.00
29/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	649	642	649	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	7.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	10.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	7.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	7.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	649	642	649	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	649	642	649	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.10	Call	Currency Future	649	642	649	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	18.00	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.50	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.25	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.00	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.50	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.95	Call	Currency Future	649	642	649	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	18.25	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	19.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.75	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	18.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.25	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.25	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.75	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.65	Call	Currency Future	649	642	649	642	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	16.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	17.00	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.00	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.50	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.65	Call	Currency Future	649	642	649	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	15.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	16.00	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.70	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.85	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.75	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.65	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.55	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.45	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.50	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	649	642	649	642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	15.25	Call	Currency Future	649	642	649	642	0.00
29/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1205	1204	1205	1204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1205	1204	1205	1204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1205	1204	1205	1204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1205	1204	1205	1204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1205	1204	1205	1204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1205	1204	1205	1204	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1205	1204	1205	1204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1205	1204	1205	1204	0.00
29/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.10	Call	Currency Future	483	477	483	477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	6.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	483	477	483	477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	5.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	3.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	483	477	483	477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	7.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	6.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	4.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	3.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.85	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.95	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.15	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	483	477	483	477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.80	Call	Currency Future	483	477	483	477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	10.70	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.25	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.95	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.25	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.15	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.95	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.85	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.90	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.30	Call	Currency Future	483	477	483	477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	10.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.70	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.90	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.70	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.20	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.15	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.00	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	483	477	483	477	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.60	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.50	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.40	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.15	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	9.05	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.75	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.65	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.55	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.45	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.35	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.25	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	8.85	Call	Currency Future	483	477	483	477	0.00
29/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1540	1539	1540	1539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.50	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.50	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.50	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1540	1539	1540	1539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1540	1539	1540	1539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1540	1539	1540	1539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1540	1539	1540	1539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1540	1539	1540	1539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1540	1539	1540	1539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1540	1539	1540	1539	0.00
29/05/2009	£ / R On 12-June-09	10.00	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	9.75	Call	Currency Future	86	96	86	96	0.00
29/05/2009	£ / R On 12-June-09	10.00	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 12-June-09	9.75	Put	Currency Future	554	562	554	562	0.00
29/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	490	489	490	489	0.00
29/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	841	842	841	842	0.00
29/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	460	459	460	459	0.00
29/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	460	459	460	459	0.00
29/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	911	913	911	913	0.00
29/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	911	913	911	913	0.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 15-March-10			Currency Future	11.8900	11.8026	11.8941	11.8026	33.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 12-June-09			Currency Future	11.3700	11.2937	11.3692	11.2937	38275.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-September-09			Currency Future	11.5600	11.4746	11.5553	11.4746	8026.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00
29/05/2009	€ / R On 14-December-09			Currency Future	11.7200	11.6374	11.7236	11.6374	2319.00
29/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	255	232	255	232	0.00
29/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1100	1157	1100	1157	0.00
29/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.25	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.30	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.30	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.50	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	297	270	297	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	6.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.75	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.25	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.25	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.75	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	297	270	297	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	4.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	3.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	15.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	4.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	3.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	4.90	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	3.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	297	270	297	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	297	270	297	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	297	270	297	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	297	270	297	270	0.00
29/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.25	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.30	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.30	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	991	1046	991	1046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	6.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.50	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.75	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.25	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.25	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.75	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	991	1046	991	1046	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.60	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	4.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	3.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	15.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	991	1046	991	1046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	4.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	3.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	4.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	3.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	991	1046	991	1046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	991	1046	991	1046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	991	1046	991	1046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	991	1046	991	1046	0.00
29/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	515	485	515	485	0.00
29/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1192	1248	1192	1248	0.00
29/05/2009	€ / R On 14-September-09	6.50	Call	Currency Future	242	220	242	220	0.00
29/05/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1137	1195	1137	1195	0.00
29/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	230	208	230	208	0.00
29/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	230	208	230	208	0.00
29/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1174	1234	1174	1234	0.00
29/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1174	1234	1174	1234	0.00
29/05/2009	€ / R On 14-December-09	7.75	Call	Currency Future	447	420	447	420	0.00
29/05/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1423	1482	1423	1482	0.00
29/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	196	177	196	177	0.00
29/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	196	177	196	177	0.00
29/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	196	177	196	177	0.00
29/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	196	177	196	177	0.00
29/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1291	1352	1291	1352	0.00
29/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1291	1352	1291	1352	0.00
29/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1291	1352	1291	1352	0.00
29/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1291	1352	1291	1352	0.00
29/05/2009	€ / R On 14-December-09	9.00	Call	Currency Future	353	330	353	330	0.00
29/05/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1830	1893	1830	1893	0.00
29/05/2009	€ / R On 14-September-09	7.45	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	112	100	112	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	112	100	112	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.55	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	6.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.85	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	14.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	14.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	112	100	112	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	14.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.75	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	112	100	112	100	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	112	100	112	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.65	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.35	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.25	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.05	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.85	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	112	100	112	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	112	100	112	100	0.00
29/05/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1706	1775	1706	1775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1706	1775	1706	1775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1706	1775	1706	1775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1706	1775	1706	1775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1706	1775	1706	1775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1706	1775	1706	1775	0.00
29/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2281	2356	2281	2356	0.00
29/05/2009	€ / R On 14-September-09	265.00	Call	Currency Future	44	38	44	38	0.00
29/05/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2388	2464	2388	2464	0.00
29/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	83	73	83	73	0.00
29/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1927	1999	1927	1999	0.00
29/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2781	2856	2781	2856	0.00
29/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	6.50	Call	Currency Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	6.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	6.75	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	6.50	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	6.25	Put	Currency Future	2231	2306	2231	2306	0.00
29/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1	0	1	0	0.00
29/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1532	1607	1532	1607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1532	1607	1532	1607	0.00
29/05/2009	€ / R On 12-June-09	8.20	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.30	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1731	1806	1731	1806	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1731	1806	1731	1806	0.00
29/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.55	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.45	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2681	2756	2681	2756	0.00
29/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2681	2756	2681	2756	0.00
29/05/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2681	2756	2681	2756	0.00
29/05/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2681	2756	2681	2756	0.00
29/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2681	2756	2681	2756	0.00
29/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.05	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	8.95	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2781	2856	2781	2856	0.00
29/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2781	2856	2781	2856	0.00
29/05/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2781	2856	2781	2856	0.00
29/05/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2781	2856	2781	2856	0.00
29/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2781	2856	2781	2856	0.00
29/05/2009	€ / R On 14-September-09	265.00	Call	Currency Future	22	19	22	19	0.00
29/05/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2867	2945	2867	2945	0.00
29/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	31	27	31	27	0.00
29/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2626	2703	2626	2703	0.00
29/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	27	24	27	24	0.00
29/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2722	2799	2722	2799	0.00
29/05/2009	€ / R On 14-September-09	16.05	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.85	Call	Currency Future	141	126	141	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	15.75	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.30	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.20	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.10	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.80	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.70	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.10	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.00	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.80	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.70	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.65	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.45	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.35	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.25	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.65	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.35	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.05	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.85	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.80	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.70	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.30	Call	Currency Future	141	126	141	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	18.20	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.45	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.35	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.25	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.15	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.05	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.95	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.85	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.75	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.90	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.70	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.50	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.30	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.20	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.50	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.30	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.20	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	18.00	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.90	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.80	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	17.70	Call	Currency Future	141	126	141	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	17.05	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.95	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.85	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.75	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.65	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.45	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.35	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.25	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.15	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.05	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.95	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.85	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.75	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.50	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.20	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.30	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.20	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.10	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.10	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.00	Call	Currency Future	141	126	141	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.80	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.90	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.05	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.65	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.30	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.80	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.80	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.70	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.50	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.50	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.45	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.35	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.25	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.30	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.20	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.00	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.90	Call	Currency Future	141	126	141	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	14.80	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.70	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	15.05	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.95	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.85	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.75	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.65	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.55	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.45	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.35	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	141	126	141	126	0.00
29/05/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1535	1601	1535	1601	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1535	1601	1535	1601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1535	1601	1535	1601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1535	1601	1535	1601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1535	1601	1535	1601	0.00
29/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	370	346	370	346	0.00
29/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1746	1808	1746	1808	0.00
29/05/2009	€ / R On 14-December-09	8.25	Call	Currency Future	270	250	270	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	8.75	Call	Currency Future	270	250	270	250	0.00
29/05/2009	€ / R On 14-December-09	9.50	Call	Currency Future	270	250	270	250	0.00
29/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	270	250	270	250	0.00
29/05/2009	€ / R On 14-December-09	9.25	Call	Currency Future	270	250	270	250	0.00
29/05/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2347	2413	2347	2413	0.00
29/05/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2347	2413	2347	2413	0.00
29/05/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2347	2413	2347	2413	0.00
29/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2347	2413	2347	2413	0.00
29/05/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2347	2413	2347	2413	0.00
29/05/2009	€ / R On 14-December-09	5.95	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	5.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	5.80	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	5.95	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	5.85	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	5.75	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	12.40	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	10.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	9.40	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	4.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	3.40	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	1.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	0.40	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	12.50	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	11.00	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	9.50	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	5.00	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	3.50	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	2.00	Call	Currency Future	406	381	406	381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	0.50	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	12.65	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	11.15	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	9.65	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	8.15	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	5.15	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	3.65	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	2.15	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	0.65	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.55	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	8.20	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	8.30	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	8.20	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	8.00	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.65	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.55	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.60	Call	Currency Future	406	381	406	381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.35	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.25	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.10	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.00	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.40	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.45	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.35	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.25	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.75	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.40	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	406	381	406	381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.10	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	7.00	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.60	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.50	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	406	381	406	381	0.00
29/05/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1582	1643	1582	1643	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1582	1643	1582	1643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1582	1643	1582	1643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1582	1643	1582	1643	0.00
29/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	207	187	207	187	0.00
29/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1251	1312	1251	1312	0.00
29/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	4.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.50	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.50	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	4.50	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.05	Call	Currency Future	268	244	268	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	6.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	4.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	4.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.75	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.75	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	4.75	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	4.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	4.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	268	244	268	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	4.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	3.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	6.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	5.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	3.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	268	244	268	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	268	244	268	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.25	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	268	244	268	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.80	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	14.00	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	14.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.65	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	268	244	268	244	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	268	244	268	244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	12.30	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.44	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	4.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	4.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	4.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1063	1119	1063	1119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.75	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	4.75	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	4.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1063	1119	1063	1119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	5.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	3.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1063	1119	1063	1119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1063	1119	1063	1119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1063	1119	1063	1119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1063	1119	1063	1119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1063	1119	1063	1119	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.44	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	218	197	218	197	0.00
29/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1213	1273	1213	1273	0.00
29/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	491	462	491	462	0.00
29/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1268	1325	1268	1325	0.00
29/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	468	441	468	441	0.00
29/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1345	1403	1345	1403	0.00
29/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	327	299	327	299	0.00
29/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	922	975	922	975	0.00
29/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	268	244	268	244	0.00
29/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1063	1119	1063	1119	0.00
29/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	157	141	157	141	0.00
29/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1452	1517	1452	1517	0.00
29/05/2009	€ / R On 14-December-09	8.50	Call	Currency Future	528	497	528	497	0.00
29/05/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1155	1210	1155	1210	0.00
29/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.00	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	5.90	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.10	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	12.55	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	11.05	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	9.55	Call	Currency Future	457	430	457	430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	8.05	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	5.05	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	3.55	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	2.05	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	0.55	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	12.60	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	11.10	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	9.60	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	5.10	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	3.60	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	2.10	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	0.60	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	12.85	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	11.35	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	9.85	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	8.35	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	5.35	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	3.85	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	2.35	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	0.85	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.25	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	7.25	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	457	430	457	430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.75	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.35	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	7.10	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	7.00	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.60	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.50	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	457	430	457	430	0.00
29/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1384	1443	1384	1443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1384	1443	1384	1443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1384	1443	1384	1443	0.00
29/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1384	1443	1384	1443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	AL13 On 06-August-09			Index Future	245.9100	245.9060	245.9050	245.9060	7.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 06-August-09			Index Future	291.7900	291.7970	291.7930	291.7970	551.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00
29/05/2009	ALBI On 05-November-09			Index Future	296.8700	296.8710	296.8680	296.8710	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 06-August-09			Index Future	125.0300	125.0320	125.0320	125.0320	2.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	CRD1 On 05-November-09			Index Future	127.2300	127.2310	127.2320	127.2310	0.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 06-August-09			jGovi	293.6500	293.6640	293.6465	293.6640	164.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	GOVI On 05-November-09			jGovi	298.7500	298.7700	298.7540	298.7700	0.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J153 On 31-August-10			jSwap	7.5800	7.5400	0.0012	0.0006	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J157 On 15-September-15			jSwap	8.7000	8.7200	0.0280	0.0267	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J186 On 21-December-26			jSwap	8.3400	8.3850	0.0798	0.0838	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J201 On 22-December-14			jSwap	8.7400	8.7550	0.0601	0.0606	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J203 On 15-September-17			jSwap	8.8000	8.8280	0.0790	0.0807	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J204 On 21-December-18			jSwap	8.8800	8.9120	0.0953	0.0971	0.00
29/05/2009	J207 On 15-January-20			jSwap	8.8500	8.8800	0.0616	0.0638	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JFRA On 05-November-09			jFra	6.7700	6.6700	0.0166	0.0164	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN02 On 06-August-09			jNote	7.5700	7.5000	0.1394	0.1382	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN05 On 06-August-09			jNote	8.4500	8.4670	0.3454	0.3462	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JN10 On 06-August-09			jNote	8.6900	8.7220	0.5809	0.5827	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 29-May-09			jRod	9.2300	9.2330	7.1700	9.2330	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 30-June-09			jRod	8.2300	8.4290	0.0012	0.0013	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-July-09			jRod	7.5600	7.7110	0.0005	0.0005	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 31-August-09			jRod	7.1800	8.2200	0.0015	0.0014	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-September-09			jRod	7.7100	7.6910	0.0008	0.0013	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-October-09			jRod	7.3900	7.3530	0.0024	0.0029	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 30-November-09			jRod	7.2300	7.8770	0.0032	0.0007	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	JROD On 31-December-09			jRod	7.6000	7.5640	0.0024	0.0030	0.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 06-August-09			Index Future	281.5700	281.5020	281.5650	281.5020	3.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	OTH1 On 05-November-09			Index Future	286.5200	286.4520	286.5170	286.4520	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 06-August-09			Bond Future	6.6400	6.6360	112.1809	112.1820	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
29/05/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1255	1256	1255	1256	0.00
29/05/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	34	35	34	35	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 04-February-10			Bond Future	8.4800	8.4770	127.4787	127.4737	0.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 06-August-09			Bond Future	8.3000	8.3040	129.9438	129.9383	9808.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 05-November-09			Bond Future	8.3900	8.3890	125.3031	125.2979	0.00
29/05/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	1058	1064	1058	1064	0.00
29/05/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5796	5807	5796	5807	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 04-February-10			Bond Future	8.9400	8.9460	114.9237	114.8193	0.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 06-August-09			Bond Future	8.8400	8.8520	116.0536	115.9464	12632.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 05-November-09			Bond Future	8.8900	8.8980	118.1049	117.9992	0.00
29/05/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	1133	1126	1133	1126	5000.00
29/05/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15738	15836	15738	15836	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 04-February-10			Bond Future	8.5600	8.5600	101.9307	101.9267	0.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 06-August-09			Bond Future	8.4100	8.4140	102.6505	102.6505	2.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 05-November-09			Bond Future	8.4800	8.4820	104.4722	104.4722	0.00
29/05/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	766	771	766	771	0.00
29/05/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4902	4908	4902	4908	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 04-February-10			Bond Future	8.9700	8.9580	99.4372	99.4954	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 06-August-09			Bond Future	8.8200	8.8140	100.0786	100.1344	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 05-November-09			Bond Future	8.8900	8.8820	97.6856	97.7400	0.00
29/05/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	644	659	644	659	0.00
29/05/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8606	8567	8606	8567	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 04-February-10			Bond Future	8.9500	8.9350	95.3814	95.4395	0.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 06-August-09			Bond Future	8.8200	8.8110	95.9614	96.0222	488.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 05-November-09			Bond Future	8.8800	8.8710	97.6687	97.7222	0.00
29/05/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	718	733	718	733	0.00
29/05/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9398	9360	9398	9360	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 04-February-10			Bond Future	8.5900	8.5880	96.9492	96.9428	0.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00
29/05/2009	R206 On 06-August-09			Bond Future	8.4200	8.4230	97.2133	97.2098	1214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09			Bond Future	8.5000	8.4980	98.9402	98.9368	0.00
29/05/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	617	621	617	621	0.00
29/05/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4066	4073	4066	4073	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 04-February-10			Bond Future	9.1100	9.0840	88.5326	88.6573	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R207 On 06-August-09			Bond Future	8.9800	8.9630	88.9688	89.0921	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 05-November-09			Bond Future	9.0400	9.0210	90.5496	90.6707	0.00
29/05/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	613	637	613	637	0.00
29/05/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10615	10517	10615	10517	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 04-February-10			Bond Future	9.2800	9.2330	85.0723	85.3810	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00
29/05/2009	R208 On 06-August-09			Bond Future	9.1300	9.0800	85.6212	85.9287	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R208 On 05-November-09			Bond Future	9.2000	9.1490	83.6910	83.9933	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 04-February-10			Bond Future	8.4600	8.4700	79.1345	79.0413	0.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	R209 On 06-August-09			Bond Future	8.4100	8.4170	79.4803	79.3945	4513.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	R209 On 05-November-09			Bond Future	8.4300	8.4430	77.7423	77.6484	0.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 06-August-09			Index Future	289.8600	289.8720	289.8580	289.8720	100.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00
29/05/2009	TRT1 On 05-November-09			Index Future	294.9600	294.9700	294.9560	294.9700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 12-June-09			Currency Future	6.4200	6.3450	6.4197	6.3450	10413.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-September-09			Currency Future	6.4900	6.4086	6.4857	6.4086	51174.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09			Currency Future	6.5400	6.4653	6.5447	6.4653	215.00
29/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	349	321	349	321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	349	321	349	321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	349	321	349	321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	349	321	349	321	0.00
29/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	454	505	454	505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	454	505	454	505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	454	505	454	505	0.00
29/05/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	223	200	223	200	0.00
29/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	223	200	223	200	0.00
29/05/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	388	442	388	442	0.00
29/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	388	442	388	442	0.00
29/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	385	353	385	353	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	385	353	385	353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	385	353	385	353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	385	353	385	353	0.00
29/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	390	438	390	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	390	438	390	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	390	438	390	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	390	438	390	438	0.00
29/05/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	390	438	390	438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	15.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	16.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	516	474	516	474	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	516	474	516	474	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	516	474	516	474	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	516	474	516	474	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	516	474	516	474	0.00
29/05/2009	ZAAD On 14-December-09	15.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	16.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	222	259	222	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	222	259	222	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	222	259	222	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	222	259	222	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	222	259	222	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	222	259	222	259	0.00
29/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	36	29	36	29	0.00
29/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	267	334	267	334	0.00
29/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	196	176	196	176	0.00
29/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	460	517	460	517	0.00
29/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	172	151	172	151	0.00
29/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	536	592	536	592	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	148	126	148	126	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	612	667	612	667	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	123	104	123	104	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	687	745	687	745	0.00
29/05/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
29/05/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	980	1055	980	1055	0.00
29/05/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	76	63	76	63	0.00
29/05/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	890	954	890	954	0.00
29/05/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	256	229	256	229	0.00
29/05/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	321	370	321	370	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	102	85	102	85	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	766	827	766	827	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	84	70	84	70	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	848	911	848	911	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	55	45	55	45	0.00
29/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	55	45	55	45	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1020	1087	1020	1087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1020	1087	1020	1087	0.00
29/05/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	45	36	45	36	0.00
29/05/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1109	1178	1109	1178	0.00
29/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	467	430	467	430	0.00
29/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	272	315	272	315	0.00
29/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	424	390	424	390	0.00
29/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	329	374	329	374	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	422	375	422	375	0.00
29/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	136	167	136	167	0.00
29/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	233	207	233	207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	233	207	233	207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	233	207	233	207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	233	207	233	207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	233	207	233	207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	233	207	233	207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	233	207	233	207	0.00
29/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	739	791	739	791	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	739	791	739	791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	739	791	739	791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	739	791	739	791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	739	791	739	791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	739	791	739	791	0.00
29/05/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	739	791	739	791	0.00