



Derivatives Weekly Statistics Report

From 2009/06/08 To 2009/06/12

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 15-March-10			Currency Future	8.4300	8.3744	8.4266	8.3744	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 12-June-09			Currency Future	8.0500	8.0067	8.0481	8.0067	0.00
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00
12/06/2009	\$ / R On 14-June-10			Currency Future	8.5500	8.4915	8.5454	8.4915	0.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1343	8.1831	8.1343	201696.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 14-December-09			Currency Future	8.3100	8.2575	8.3076	8.2575	28845.00
12/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	452	446	452	446	17948.00
12/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1176	1222	1176	1222	0.00
12/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	542	526	542	526	0.00
12/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	535	568	535	568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	211	200	211	200	15157.00
12/06/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	211	200	211	200	15157.00
12/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	778	815	778	815	0.00
12/06/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	778	815	778	815	0.00
12/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	596	586	596	586	21978.00
12/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1201	1244	1201	1244	0.00
12/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	419	415	419	415	0.00
12/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1293	1340	1293	1340	0.00
12/06/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	160	151	160	151	0.00
12/06/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1026	1067	1026	1067	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	372	368	372	368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	372	368	372	368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	372	368	372	368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	372	368	372	368	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1495	1544	1495	1544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1495	1544	1495	1544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1495	1544	1495	1544	0.00
12/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	263	256	263	256	0.00
12/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	263	256	263	256	0.00
12/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	263	256	263	256	0.00
12/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1355	1399	1355	1399	0.00
12/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1355	1399	1355	1399	0.00
12/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1355	1399	1355	1399	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	355	352	355	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	355	352	355	352	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1578	1627	1578	1627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1578	1627	1578	1627	0.00
12/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	121	115	121	115	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	121	115	121	115	0.00
12/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1288	1331	1288	1331	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1288	1331	1288	1331	0.00
12/06/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	2152	2193	2152	2193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	2152	2193	2152	2193	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	295	292	295	292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	295	292	295	292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	295	292	295	292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	295	292	295	292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	295	292	295	292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	295	292	295	292	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1918	1968	1918	1968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1918	1968	1918	1968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1918	1968	1918	1968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1918	1968	1918	1968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1918	1968	1918	1968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1918	1968	1918	1968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1918	1968	1918	1968	0.00
12/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	50	48	50	48	1000.00
12/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	50	48	50	48	1000.00
12/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	50	48	50	48	1000.00
12/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2267	2314	2267	2314	0.00
12/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2267	2314	2267	2314	0.00
12/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2267	2314	2267	2314	0.00
12/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	359	354	359	354	0.00
12/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	2214	2263	2214	2263	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	75	72	75	72	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1792	1837	1792	1837	0.00
12/06/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	55	52	55	52	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	2172	2218	2172	2218	0.00
12/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	46	44	46	44	0.00
12/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	46	44	46	44	0.00
12/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	46	44	46	44	0.00
12/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2363	2410	2363	2410	0.00
12/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2363	2410	2363	2410	0.00
12/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2363	2410	2363	2410	0.00
12/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	121	119	121	119	0.00
12/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	121	119	121	119	0.00
12/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	121	119	121	119	0.00
12/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2613	2661	2613	2661	0.00
12/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2613	2661	2613	2661	0.00
12/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2613	2661	2613	2661	0.00
12/06/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	115	112	115	112	0.00
12/06/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2707	2755	2707	2755	0.00
12/06/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	2002	2043	2002	2043	0.00
12/06/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	2002	2043	2002	2043	0.00
12/06/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2002	2043	2002	2043	0.00
12/06/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	2002	2043	2002	2043	0.00
12/06/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	2002	2043	2002	2043	0.00
12/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	175	172	175	172	0.00
12/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1968	2014	1968	2014	0.00
12/06/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	62	59	62	59	0.00
12/06/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	2029	2075	2029	2075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	85	84	85	84	0.00
12/06/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	85	84	85	84	0.00
12/06/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	85	84	85	84	0.00
12/06/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	85	84	85	84	0.00
12/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	85	84	85	84	0.00
12/06/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	3277	3326	3277	3326	0.00
12/06/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	3277	3326	3277	3326	0.00
12/06/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	3277	3326	3277	3326	0.00
12/06/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	3277	3326	3277	3326	0.00
12/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	3277	3326	3277	3326	0.00
12/06/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	552	593	552	593	0.00
12/06/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1052	1093	1052	1093	0.00
12/06/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	3252	3293	3252	3293	0.00
12/06/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	3002	3043	3002	3043	0.00
12/06/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	3002	3043	3002	3043	0.00
12/06/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	3002	3043	3002	3043	0.00
12/06/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	3002	3043	3002	3043	0.00
12/06/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	3002	3043	3002	3043	0.00
12/06/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	471	457	471	457	0.00
12/06/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	663	700	663	700	0.00
12/06/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	221	216	221	216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1613	1659	1613	1659	0.00
12/06/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	31	31	31	31	0.00
12/06/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	5024	5074	5024	5074	0.00
12/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	384	373	384	373	0.00
12/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	384	373	384	373	0.00
12/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	384	373	384	373	0.00
12/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	876	916	876	916	0.00
12/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	876	916	876	916	0.00
12/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	876	916	876	916	0.00
12/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	256	255	256	255	0.00
12/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	256	255	256	255	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	256	255	256	255	0.00
12/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	2180	2230	2180	2230	0.00
12/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	2180	2230	2180	2230	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	2180	2230	2180	2230	0.00
12/06/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	381	377	381	377	0.00
12/06/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1454	1502	1454	1502	0.00
12/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	854	825	854	825	0.00
12/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	246	267	246	267	0.00
12/06/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	94	92	94	92	0.00
12/06/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	3086	3135	3086	3135	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	97	92	97	92	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1514	1558	1514	1558	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	89	85	89	85	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1606	1650	1606	1650	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	82	78	82	78	0.00
12/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1699	1744	1699	1744	0.00
12/06/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	145	145	145	145	0.00
12/06/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3418	3470	3418	3470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	140	139	140	139	0.00
12/06/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3513	3565	3513	3565	0.00
12/06/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	489	482	489	482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	489	482	489	482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	489	482	489	482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	489	482	489	482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	489	482	489	482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	489	482	489	482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	489	482	489	482	0.00
12/06/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1062	1107	1062	1107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1062	1107	1062	1107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1062	1107	1062	1107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1062	1107	1062	1107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1062	1107	1062	1107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1062	1107	1062	1107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1062	1107	1062	1107	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	81	80	81	80	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4804	4856	4804	4856	0.00
12/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	883	863	883	863	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	883	863	883	863	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	883	863	883	863	0.00
12/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	407	438	407	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
12/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	407	438	407	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
12/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	407	438	407	438	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	925	905	925	905	0.00
12/06/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	925	905	925	905	0.00
12/06/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	925	905	925	905	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	925	905	925	905	0.00
12/06/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	580	614	580	614	0.00
12/06/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	580	614	580	614	0.00
12/06/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	580	614	580	614	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	580	614	580	614	0.00
12/06/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	439	433	439	433	0.00
12/06/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1793	1841	1793	1841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	345	341	345	341	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2300	2349	2300	2349	0.00
12/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	164	163	164	163	0.00
12/06/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	164	163	164	163	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	164	163	164	163	0.00
12/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4219	4271	4219	4271	0.00
12/06/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	4219	4271	4219	4271	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	4219	4271	4219	4271	0.00
12/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	951	919	951	919	0.00
12/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	193	211	193	211	0.00
12/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	348	338	348	338	0.00
12/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	990	1031	990	1031	0.00
12/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	118	115	118	115	0.00
12/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2660	2708	2660	2708	0.00
12/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	447	441	447	441	0.00
12/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1752	1800	1752	1800	0.00
12/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	167	165	167	165	0.00
12/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4171	4224	4171	4224	0.00
12/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	910	888	910	888	0.00
12/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	383	414	383	414	0.00
12/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	347	344	347	344	0.00
12/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1620	1669	1620	1669	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	390	386	390	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	390	386	390	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	390	386	390	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	390	386	390	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	390	386	390	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	390	386	390	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	390	386	390	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	390	386	390	386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	390	386	390	386	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1413	1461	1413	1461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1413	1461	1413	1461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1413	1461	1413	1461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1413	1461	1413	1461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1413	1461	1413	1461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1413	1461	1413	1461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1413	1461	1413	1461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1413	1461	1413	1461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1413	1461	1413	1461	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	113	113	113	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	113	113	113	113	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4036	4089	4036	4089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4036	4089	4036	4089	0.00
12/06/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	160	151	160	151	0.00
12/06/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	1026	1067	1026	1067	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1085	1058	1085	1058	0.00
12/06/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	258	283	258	283	0.00
12/06/2009	\$ / R On 14-June-10	18.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.20	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.20	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.85	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	1182	1154	1182	1154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	17.65	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.65	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.55	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.55	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1182	1154	1182	1154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1182	1154	1182	1154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1182	1154	1182	1154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1182	1154	1182	1154	0.00
12/06/2009	\$ / R On 14-June-10	18.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	336	363	336	363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	18.20	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.20	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.85	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.65	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.65	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	18.55	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.55	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	336	363	336	363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	336	363	336	363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	336	363	336	363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	336	363	336	363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	336	363	336	363	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1211	1183	1211	1183	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	316	341	316	341	0.00
12/06/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	547	538	547	538	0.00
12/06/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1352	1397	1352	1397	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	525	517	525	517	0.00
12/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1429	1475	1429	1475	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 15-March-10			Currency Future	13.8700	13.8277	13.8659	13.8277	0.00
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00
12/06/2009	£ / R On 12-June-09			Currency Future	13.1800	13.2291	13.1815	13.2291	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0154	14.0575	14.0154	0.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-September-09			Currency Future	13.4700	13.4362	13.4721	13.4362	19970.00
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00
12/06/2009	£ / R On 14-December-09			Currency Future	13.6700	13.6353	13.6730	13.6353	12380.00
12/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	560	556	560	556	0.00
12/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	537	570	537	570	0.00
12/06/2009	£ / R On 12-June-09	17.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	14.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	12.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	9.65	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	14.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	12.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	9.75	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.55	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.55	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.55	Call	Currency Future	0	85	0	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	14.55	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.55	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	12.55	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.55	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.55	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	9.55	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	14.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	12.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	9.85	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	14.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	12.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	9.95	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.80	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.80	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.80	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	14.80	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.80	Call	Currency Future	0	85	0	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	12.80	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.80	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.80	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	9.80	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	14.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	12.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	9.70	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	14.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	12.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	9.60	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.50	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	16.50	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	15.50	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	14.50	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	12.50	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	11.50	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	10.50	Call	Currency Future	0	85	0	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	9.50	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	13.50	Call	Currency Future	0	85	0	85	0.00
12/06/2009	£ / R On 12-June-09	17.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	15.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.65	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	17.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	15.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.75	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	17.55	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.55	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	15.55	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.55	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.55	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.55	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.55	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.55	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.55	Put	Currency Future	19	56	19	56	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	17.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	15.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.85	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	17.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	15.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.95	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	17.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	15.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.80	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	17.70	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.70	Put	Currency Future	19	56	19	56	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	15.70	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.70	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.70	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.70	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.70	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.70	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.70	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	17.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	15.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.60	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	17.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	16.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	15.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	14.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	12.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	11.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	10.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	9.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 12-June-09	13.50	Put	Currency Future	19	56	19	56	0.00
12/06/2009	£ / R On 14-June-10	7.10	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	7.00	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	6.90	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	6.80	Call	Currency Future	456	453	456	453	12179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-June-10	6.70	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	6.60	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	6.50	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	6.40	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	6.30	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	6.65	Call	Currency Future	456	453	456	453	12179.00
12/06/2009	£ / R On 14-June-10	7.10	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	7.00	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	6.90	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	6.80	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	6.70	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	6.60	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	6.50	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	6.40	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	6.30	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-June-10	6.65	Put	Currency Future	3898	3937	3898	3937	0.00
12/06/2009	£ / R On 14-December-09	9.75	Call	Currency Future	806	802	806	802	0.00
12/06/2009	£ / R On 14-December-09	7.00	Call	Currency Future	806	802	806	802	0.00
12/06/2009	£ / R On 14-December-09	7.25	Call	Currency Future	806	802	806	802	0.00
12/06/2009	£ / R On 14-December-09	9.75	Put	Currency Future	783	817	783	817	0.00
12/06/2009	£ / R On 14-December-09	7.00	Put	Currency Future	783	817	783	817	0.00
12/06/2009	£ / R On 14-December-09	7.25	Put	Currency Future	783	817	783	817	0.00
12/06/2009	£ / R On 12-June-09	8.75	Call	Currency Future	0	42	0	42	0.00
12/06/2009	£ / R On 12-June-09	8.75	Put	Currency Future	119	113	119	113	0.00
12/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	520	518	520	518	0.00
12/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	598	632	598	632	0.00
12/06/2009	£ / R On 14-December-09	8.50	Call	Currency Future	826	822	826	822	0.00
12/06/2009	£ / R On 14-December-09	8.50	Put	Currency Future	753	786	753	786	0.00
12/06/2009	£ / R On 12-June-09	15.75	Call	Currency Future	0	33	0	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	14.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	7.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	7.95	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	16.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.85	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.85	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.85	Call	Currency Future	0	33	0	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	12.85	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.85	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.85	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.85	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.85	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	7.85	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	7.80	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	7.90	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	16.15	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.15	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.15	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.15	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.15	Call	Currency Future	0	33	0	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	11.15	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.15	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.15	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.15	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	16.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.05	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	16.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	16.20	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.20	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.20	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.20	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.20	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.20	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.20	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.20	Call	Currency Future	0	33	0	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	8.20	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	16.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	14.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	13.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	11.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	8.25	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	12.10	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	15.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	7.75	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.95	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.95	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.95	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.95	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.95	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.95	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.95	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.95	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	7.95	Put	Currency Future	219	204	219	204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	16.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.00	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	7.85	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	7.80	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.90	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.90	Put	Currency Future	219	204	219	204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	13.90	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.90	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.90	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.90	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.90	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.90	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	7.90	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	16.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.15	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	16.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.05	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	16.10	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.10	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.10	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.10	Put	Currency Future	219	204	219	204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 12-June-09	11.10	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.10	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.10	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.10	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	16.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.20	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	16.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	15.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	14.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	13.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	11.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	10.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	9.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	8.25	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 12-June-09	12.10	Put	Currency Future	219	204	219	204	0.00
12/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	749	746	749	746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.20	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.00	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.25	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.50	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	17.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	7.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	5.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	7.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	5.90	Call	Currency Future	749	746	749	746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	18.25	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	16.75	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.25	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	7.75	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	6.25	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.50	Call	Currency Future	749	746	749	746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	749	746	749	746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	749	746	749	746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.75	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.20	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	12.00	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	749	746	749	746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	749	746	749	746	0.00
12/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.20	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.00	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.25	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.50	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	17.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	7.30	Put	Currency Future	876	911	876	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	5.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	7.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	5.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	18.25	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	16.75	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.25	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	7.75	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	6.25	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	876	911	876	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.50	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	876	911	876	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	876	911	876	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.75	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	876	911	876	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.20	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.00	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	876	911	876	911	0.00
12/06/2009	£ / R On 14-June-10	9.25	Call	Currency Future	1078	1067	1078	1067	0.00
12/06/2009	£ / R On 14-June-10	9.25	Put	Currency Future	1370	1401	1370	1401	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	665	664	665	664	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1042	1079	1042	1079	0.00
12/06/2009	£ / R On 12-June-09	9.00	Call	Currency Future	0	1	0	1	0.00
12/06/2009	£ / R On 12-June-09	9.00	Put	Currency Future	868	822	868	822	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	519	520	519	520	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1296	1335	1296	1335	0.00
12/06/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	3	0	3	0.00
12/06/2009	£ / R On 12-June-09	7.00	Put	Currency Future	769	724	769	724	0.00
12/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	553	554	553	554	0.00
12/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1230	1268	1230	1268	0.00
12/06/2009	£ / R On 12-June-09	10.00	Call	Currency Future	0	1	0	1	0.00
12/06/2009	£ / R On 12-June-09	10.25	Call	Currency Future	0	1	0	1	0.00
12/06/2009	£ / R On 12-June-09	9.50	Call	Currency Future	0	1	0	1	0.00
12/06/2009	£ / R On 12-June-09	8.75	Call	Currency Future	0	1	0	1	0.00
12/06/2009	£ / R On 12-June-09	10.00	Put	Currency Future	968	921	968	921	0.00
12/06/2009	£ / R On 12-June-09	10.25	Put	Currency Future	968	921	968	921	0.00
12/06/2009	£ / R On 12-June-09	9.50	Put	Currency Future	968	921	968	921	0.00
12/06/2009	£ / R On 12-June-09	8.75	Put	Currency Future	968	921	968	921	0.00
12/06/2009	£ / 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
12/06/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1468	1421	1468	1421	0.00
12/06/2009	£ / R On 14-September-09	6.75	Call	Currency Future	112	115	112	115	0.00
12/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	112	115	112	115	0.00
12/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	112	115	112	115	0.00
12/06/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1890	1929	1890	1929	0.00
12/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1890	1929	1890	1929	0.00
12/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1890	1929	1890	1929	0.00
12/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	172	176	172	176	0.00
12/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1550	1589	1550	1589	0.00
12/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	132	135	132	135	0.00
12/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	132	135	132	135	0.00
12/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	132	135	132	135	0.00
12/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1760	1799	1760	1799	0.00
12/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1760	1799	1760	1799	0.00
12/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1760	1799	1760	1799	0.00
12/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	147	150	147	150	0.00
12/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	147	150	147	150	0.00
12/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	147	150	147	150	0.00
12/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	147	150	147	150	0.00
12/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	147	150	147	150	0.00
12/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1675	1714	1675	1714	0.00
12/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1675	1714	1675	1714	0.00
12/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1675	1714	1675	1714	0.00
12/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1675	1714	1675	1714	0.00
12/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1675	1714	1675	1714	0.00
12/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	163	167	163	167	0.00
12/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	163	167	163	167	0.00
12/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	163	167	163	167	0.00
12/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	163	167	163	167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	163	167	163	167	0.00
12/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	163	167	163	167	0.00
12/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	163	167	163	167	0.00
12/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1591	1631	1591	1631	0.00
12/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1591	1631	1591	1631	0.00
12/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1591	1631	1591	1631	0.00
12/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1591	1631	1591	1631	0.00
12/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1591	1631	1591	1631	0.00
12/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1591	1631	1591	1631	0.00
12/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1591	1631	1591	1631	0.00
12/06/2009	£ / R On 12-June-09	254.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1469	1421	1469	1421	0.00
12/06/2009	£ / R On 12-June-09	254.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1569	1521	1569	1521	0.00
12/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	163	167	163	167	0.00
12/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1591	1631	1591	1631	0.00
12/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	118	122	118	122	0.00
12/06/2009	£ / R On 14-September-09	7.50	Call	Currency Future	118	122	118	122	0.00
12/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	118	122	118	122	0.00
12/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1846	1886	1846	1886	0.00
12/06/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1846	1886	1846	1886	0.00
12/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1846	1886	1846	1886	0.00
12/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	201	204	201	204	0.00
12/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	201	204	201	204	0.00
12/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	201	204	201	204	0.00
12/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1429	1468	1429	1468	0.00
12/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1429	1468	1429	1468	0.00
12/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1429	1468	1429	1468	0.00
12/06/2009	£ / R On 12-June-09	9.00	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
12/06/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1169	1121	1169	1121	0.00
12/06/2009	£ / R On 14-September-09	6.75	Call	Currency Future	89	93	89	93	0.00
12/06/2009	£ / R On 14-September-09	7.25	Call	Currency Future	89	93	89	93	0.00
12/06/2009	£ / R On 14-September-09	7.00	Call	Currency Future	89	93	89	93	0.00
12/06/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2067	2106	2067	2106	0.00
12/06/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2067	2106	2067	2106	0.00
12/06/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2067	2106	2067	2106	0.00
12/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	84	88	84	88	0.00
12/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	84	88	84	88	0.00
12/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	84	88	84	88	0.00
12/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2112	2151	2112	2151	0.00
12/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2112	2151	2112	2151	0.00
12/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2112	2151	2112	2151	0.00
12/06/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4619	4571	4619	4571	0.00
12/06/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4069	4021	4069	4021	0.00
12/06/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4369	4321	4369	4321	0.00
12/06/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4519	4471	4519	4471	0.00
12/06/2009	£ / R On 12-June-09	254.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1368	1321	1368	1321	0.00
12/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	181	185	181	185	0.00
12/06/2009	£ / R On 14-September-09	7.75	Call	Currency Future	181	185	181	185	0.00
12/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	181	185	181	185	0.00
12/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1509	1548	1509	1548	0.00
12/06/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1509	1548	1509	1548	0.00
12/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1509	1548	1509	1548	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	94	98	94	98	0.00
12/06/2009	£ / R On 14-September-09	8.25	Call	Currency Future	94	98	94	98	0.00
12/06/2009	£ / R On 14-September-09	8.50	Call	Currency Future	94	98	94	98	0.00
12/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2022	2062	2022	2062	0.00
12/06/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2022	2062	2022	2062	0.00
12/06/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2022	2062	2022	2062	0.00
12/06/2009	£ / R On 14-September-09	265.00	Call	Currency Future	378	379	378	379	0.00
12/06/2009	£ / R On 14-September-09	265.00	Put	Currency Future	906	943	906	943	0.00
12/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	341	343	341	343	0.00
12/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1019	1057	1019	1057	0.00
12/06/2009	£ / R On 14-September-09	9.00	Call	Currency Future	211	214	211	214	0.00
12/06/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1389	1428	1389	1428	0.00
12/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	125	128	125	128	0.00
12/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1803	1842	1803	1842	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	487	488	487	488	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1364	1403	1364	1403	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	456	458	456	458	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1433	1473	1433	1473	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	427	430	427	430	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1504	1544	1504	1544	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	326	329	326	329	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1803	1844	1803	1844	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	456	458	456	458	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1433	1473	1433	1473	0.00
12/06/2009	£ / R On 14-December-09	6.50	Call	Currency Future	349	352	349	352	0.00
12/06/2009	£ / R On 14-December-09	7.25	Call	Currency Future	349	352	349	352	0.00
12/06/2009	£ / R On 14-December-09	9.00	Call	Currency Future	349	352	349	352	0.00
12/06/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1726	1767	1726	1767	0.00
12/06/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1726	1767	1726	1767	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1726	1767	1726	1767	0.00
12/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	714	712	714	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	7.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	10.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	7.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	7.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	714	712	714	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	714	712	714	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.00	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.70	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.50	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.30	Call	Currency Future	714	712	714	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	18.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.25	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.00	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.70	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.50	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.25	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	19.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.85	Call	Currency Future	714	712	714	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	18.75	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	18.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.25	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.25	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.75	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	17.00	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.70	Call	Currency Future	714	712	714	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	16.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.00	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.70	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.50	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	16.00	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.70	Call	Currency Future	714	712	714	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	15.85	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.75	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.65	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.55	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.45	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.50	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.40	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	15.25	Call	Currency Future	714	712	714	712	0.00
12/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	941	977	941	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	7.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	10.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	7.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.90	Put	Currency Future	941	977	941	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	18.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	12.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	7.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	941	977	941	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.15	Put	Currency Future	941	977	941	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	17.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.00	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.50	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.25	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.20	Put	Currency Future	941	977	941	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	19.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.00	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.50	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.25	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	19.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.75	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	18.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.45	Put	Currency Future	941	977	941	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	17.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.25	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.25	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.75	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	17.00	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.00	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	941	977	941	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	16.50	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	16.00	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.70	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.85	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.75	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.65	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.55	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.45	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	941	977	941	977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.50	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.40	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	15.25	Put	Currency Future	941	977	941	977	0.00
12/06/2009	£ / R On 14-December-09	8.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.50	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.00	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.00	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.00	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.00	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.00	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.10	Call	Currency Future	536	537	536	537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.50	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.50	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.50	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.50	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.45	Call	Currency Future	536	537	536	537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	5.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	5.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	4.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	3.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	15.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	7.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	6.30	Call	Currency Future	536	537	536	537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	4.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	3.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.25	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.85	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.95	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.15	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.00	Call	Currency Future	536	537	536	537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	11.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.70	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.25	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.15	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	12.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.95	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.85	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.50	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.40	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.00	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.70	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.50	Call	Currency Future	536	537	536	537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	10.40	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.25	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.15	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	11.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.95	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.25	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.15	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.95	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.85	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	10.00	Call	Currency Future	536	537	536	537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	9.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.70	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.70	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.50	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.40	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.60	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.40	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.20	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.15	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.00	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.90	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.80	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.70	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.60	Call	Currency Future	536	537	536	537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	8.50	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.40	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.15	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	9.05	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.95	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.75	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.65	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.55	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.45	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.35	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.25	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.85	Call	Currency Future	536	537	536	537	0.00
12/06/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.00	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.00	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.00	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.10	Put	Currency Future	1263	1301	1263	1301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.50	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.50	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.50	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1263	1301	1263	1301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1263	1301	1263	1301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1263	1301	1263	1301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1263	1301	1263	1301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1263	1301	1263	1301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1263	1301	1263	1301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1263	1301	1263	1301	0.00
12/06/2009	£ / R On 12-June-09	10.00	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	9.75	Call	Currency Future	0	33	0	33	0.00
12/06/2009	£ / R On 12-June-09	10.00	Put	Currency Future	218	204	218	204	0.00
12/06/2009	£ / R On 12-June-09	9.75	Put	Currency Future	218	204	218	204	0.00
12/06/2009	£ / R On 14-September-09	9.25	Call	Currency Future	539	537	539	537	0.00
12/06/2009	£ / R On 14-September-09	9.25	Put	Currency Future	567	600	567	600	0.00
12/06/2009	£ / R On 14-September-09	8.00	Call	Currency Future	501	500	501	500	0.00
12/06/2009	£ / R On 14-September-09	8.75	Call	Currency Future	501	500	501	500	0.00
12/06/2009	£ / R On 14-September-09	8.00	Put	Currency Future	629	663	629	663	0.00
12/06/2009	£ / R On 14-September-09	8.75	Put	Currency Future	629	663	629	663	0.00
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	33.00
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	33.00
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	33.00
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	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
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	33.00
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	33.00
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	33.00
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	33.00
12/06/2009	€ / R On 15-March-10			Currency Future	11.7800	11.7648	11.7798	11.7648	33.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 12-June-09			Currency Future	11.2400	11.2685	11.2398	11.2685	0.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-September-09			Currency Future	11.4500	11.4378	11.4490	11.4378	20088.00
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00
12/06/2009	€ / R On 14-December-09			Currency Future	11.6200	11.6034	11.6156	11.6034	9147.00
12/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	483	494	483	494	13387.00
12/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1067	1090	1067	1090	0.00
12/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	148	156	148	156	12452.00
12/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	3132	3152	3132	3152	0.00
12/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	172	182	172	182	0.00
12/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1123	1144	1123	1144	0.00
12/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.85	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.25	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.30	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	207	217	207	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.80	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.80	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.25	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.25	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.75	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	207	217	207	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	8.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	4.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	3.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	15.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	4.70	Call	Currency Future	207	217	207	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	3.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	4.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	3.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	207	217	207	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	207	217	207	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	207	217	207	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	207	217	207	217	0.00
12/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.25	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.30	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1008	1030	1008	1030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.25	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1008	1030	1008	1030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	4.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	3.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	3.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1008	1030	1008	1030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1008	1030	1008	1030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1008	1030	1008	1030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1008	1030	1008	1030	0.00
12/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	436	446	436	446	0.00
12/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1220	1243	1220	1243	0.00
12/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	161	172	161	172	0.00
12/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1162	1184	1162	1184	0.00
12/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	152	161	152	161	0.00
12/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	152	161	152	161	0.00
12/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1203	1224	1203	1224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1203	1224	1203	1224	0.00
12/06/2009	€ / R On 14-December-09	7.75	Call	Currency Future	375	385	375	385	0.00
12/06/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1459	1482	1459	1482	0.00
12/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	125	134	125	134	0.00
12/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	125	134	125	134	0.00
12/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	125	134	125	134	0.00
12/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	125	134	125	134	0.00
12/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1326	1346	1326	1346	0.00
12/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1326	1346	1326	1346	0.00
12/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1326	1346	1326	1346	0.00
12/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1326	1346	1326	1346	0.00
12/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	293	303	293	303	0.00
12/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1877	1899	1877	1899	0.00
12/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	63	69	63	69	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.00	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.55	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	6.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	63	69	63	69	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.85	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	14.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	14.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	14.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	63	69	63	69	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	63	69	63	69	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.65	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.25	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	63	69	63	69	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	63	69	63	69	0.00
12/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1764	1781	1764	1781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1764	1781	1764	1781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1764	1781	1764	1781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1764	1781	1764	1781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1764	1781	1764	1781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1764	1781	1764	1781	0.00
12/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2410	2381	2410	2381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	265.00	Call	Currency Future	20	23	20	23	0.00
12/06/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2471	2485	2471	2485	0.00
12/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	43	49	43	49	0.00
12/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1994	2011	1994	2011	0.00
12/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2910	2881	2910	2881	0.00
12/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	6.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	6.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	8.00	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	7.75	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	7.50	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	7.25	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	7.00	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	6.75	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	6.50	Put	Currency Future	2360	2332	2360	2332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 12-June-09	6.25	Put	Currency Future	2360	2332	2360	2332	0.00
12/06/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1660	1632	1660	1632	0.00
12/06/2009	€ / R On 12-June-09	8.20	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.30	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.00	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
12/06/2009	€ / R On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1860	1832	1860	1832	0.00
12/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.55	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.45	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2810	2781	2810	2781	0.00
12/06/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2810	2781	2810	2781	0.00
12/06/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2810	2781	2810	2781	0.00
12/06/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2810	2781	2810	2781	0.00
12/06/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2810	2781	2810	2781	0.00
12/06/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.05	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	8.95	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2910	2882	2910	2882	0.00
12/06/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2910	2882	2910	2882	0.00
12/06/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2910	2882	2910	2882	0.00
12/06/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2910	2882	2910	2882	0.00
12/06/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2910	2882	2910	2882	0.00
12/06/2009	€ / R On 14-September-09	265.00	Call	Currency Future	8	10	8	10	0.00
12/06/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2959	2972	2959	2972	0.00
12/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	13	15	13	15	0.00
12/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2714	2728	2714	2728	0.00
12/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	11	13	11	13	0.00
12/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2812	2825	2812	2825	0.00
12/06/2009	€ / R On 14-September-09	16.05	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.85	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.75	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.30	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.20	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.10	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.80	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.70	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.10	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.00	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	83	91	83	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	16.80	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.70	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.65	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.45	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.35	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.25	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.65	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.35	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.05	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.85	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.80	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.70	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.60	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.30	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.20	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.45	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.35	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.25	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.15	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.05	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.95	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.85	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.75	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.90	Call	Currency Future	83	91	83	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	17.70	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.60	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.60	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.50	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.30	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.20	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.50	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.30	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.20	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	18.00	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.90	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.80	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.70	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	17.05	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.95	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.85	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.75	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.65	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.45	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.35	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.25	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.15	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.05	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.95	Call	Currency Future	83	91	83	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	15.85	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.75	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.50	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.20	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.30	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.20	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.10	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.60	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.10	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	16.00	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.90	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.80	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.90	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.05	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.65	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.30	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.80	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.80	Call	Currency Future	83	91	83	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	15.70	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.60	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.50	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.50	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.45	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.35	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.25	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.30	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.20	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.00	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.90	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.80	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.70	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.15	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	15.05	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.95	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.85	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.75	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.65	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.55	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.45	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.35	Call	Currency Future	83	91	83	91	0.00
12/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	83	91	83	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1584	1603	1584	1603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1584	1603	1584	1603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1584	1603	1584	1603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1584	1603	1584	1603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1584	1603	1584	1603	0.00
12/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	307	317	307	317	0.00
12/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1792	1814	1792	1814	0.00
12/06/2009	€ / R On 14-December-09	8.25	Call	Currency Future	220	229	220	229	0.00
12/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	220	229	220	229	0.00
12/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	220	229	220	229	0.00
12/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	220	229	220	229	0.00
12/06/2009	€ / R On 14-December-09	9.25	Call	Currency Future	220	229	220	229	0.00
12/06/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2404	2426	2404	2426	0.00
12/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2404	2426	2404	2426	0.00
12/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2404	2426	2404	2426	0.00
12/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2404	2426	2404	2426	0.00
12/06/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2404	2426	2404	2426	0.00
12/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	5.95	Call	Currency Future	339	349	339	349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	5.90	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	5.80	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	5.95	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	5.85	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	5.75	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	12.40	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	10.90	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	9.40	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	4.90	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	3.40	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	1.90	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	0.40	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	12.50	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	11.00	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	5.00	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	3.50	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	2.00	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	0.50	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	12.65	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	11.15	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	9.65	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	8.15	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	5.15	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	3.65	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	2.15	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	0.65	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	339	349	339	349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.55	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	8.20	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	8.30	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	8.20	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	8.00	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.65	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.55	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.60	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.25	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	339	349	339	349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	6.00	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.40	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.45	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.35	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.25	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.75	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.40	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.10	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	7.00	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	339	349	339	349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.50	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	339	349	339	349	0.00
12/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1623	1646	1623	1646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1623	1646	1623	1646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1623	1646	1623	1646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1623	1646	1623	1646	0.00
12/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	133	143	133	143	0.00
12/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1284	1305	1284	1305	0.00
12/06/2009	€ / R On 14-September-09	8.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.40	Call	Currency Future	183	193	183	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	6.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.75	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.75	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.75	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.75	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	183	193	183	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	6.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	4.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	3.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	15.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	6.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	5.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	3.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	183	193	183	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	7.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.00	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.00	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	183	193	183	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.20	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.75	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.00	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.25	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.65	Call	Currency Future	183	193	183	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.80	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.80	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	14.00	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.80	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	14.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	183	193	183	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.80	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.20	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.25	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	183	193	183	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.50	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.35	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.25	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.15	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	10.05	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.95	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.75	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	9.85	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.44	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1084	1106	1084	1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.75	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.75	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1084	1106	1084	1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	5.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	3.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1084	1106	1084	1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1084	1106	1084	1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1084	1106	1084	1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1084	1106	1084	1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1084	1106	1084	1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.44	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1084	1106	1084	1106	0.00
12/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	142	152	142	152	0.00
12/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1243	1264	1243	1264	0.00
12/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	414	425	414	425	0.00
12/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1299	1322	1299	1322	0.00
12/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	394	405	394	405	0.00
12/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1379	1402	1379	1402	0.00
12/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	233	244	233	244	0.00
12/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	934	956	934	956	0.00
12/06/2009	€ / R On 14-September-09	8.20	Call	Currency Future	183	193	183	193	0.00
12/06/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1084	1106	1084	1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-September-09	7.50	Call	Currency Future	95	104	95	104	0.00
12/06/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1496	1516	1496	1516	0.00
12/06/2009	€ / R On 14-December-09	8.50	Call	Currency Future	447	458	447	458	0.00
12/06/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1181	1204	1181	1204	0.00
12/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.05	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.15	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.00	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	5.90	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.20	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.10	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	12.55	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	11.05	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	9.55	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	8.05	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	5.05	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	3.55	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	2.05	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	0.55	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	12.60	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	11.10	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	9.60	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	5.10	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	3.60	Call	Currency Future	384	395	384	395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	2.10	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	0.60	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	12.85	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	11.35	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	9.85	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	8.35	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	5.35	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	3.85	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	2.35	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	0.85	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.25	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.25	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.15	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.05	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.95	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.85	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.75	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.55	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.45	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.35	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.30	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	384	395	384	395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.40	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.20	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.10	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	7.00	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.90	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.80	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.70	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.60	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.50	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.65	Call	Currency Future	384	395	384	395	0.00
12/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1419	1441	1419	1441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1419	1441	1419	1441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1419	1441	1419	1441	0.00
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	AL12 On 06-August-09			Index Future	318.8700	318.8640	318.8740	318.8640	0.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL13 On 06-August-09			Index Future	245.5900	245.5900	245.5860	245.5900	7.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL37 On 06-August-09			Index Future	278.0500	278.0400	278.0450	278.0400	0.00
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	AL7T On 06-August-09			Index Future	311.9400	311.9310	311.9420	311.9310	0.00
12/06/2009	ALBI On 04-February-10			Index Future	300.5700	300.6060	300.5710	300.6060	0.00
12/06/2009	ALBI On 04-February-10			Index Future	300.5700	300.6060	300.5710	300.6060	0.00
12/06/2009	ALBI On 04-February-10			Index Future	300.5700	300.6060	300.5710	300.6060	0.00
12/06/2009	ALBI On 04-February-10			Index Future	300.5700	300.6060	300.5710	300.6060	0.00
12/06/2009	ALBI On 04-February-10			Index Future	300.5700	300.6060	300.5710	300.6060	0.00
12/06/2009	ALBI On 04-February-10			Index Future	300.5700	300.6060	300.5710	300.6060	0.00
12/06/2009	ALBI On 04-February-10			Index Future	300.5700	300.6060	300.5710	300.6060	0.00
12/06/2009	ALBI On 04-February-10			Index Future	300.5700	300.6060	300.5710	300.6060	0.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 06-August-09			Index Future	292.1100	290.5760	292.1110	290.5760	562.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00
12/06/2009	ALBI On 05-November-09			Index Future	297.2100	295.6420	297.2050	295.6420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 04-February-10			Index Future	129.5200	129.1390	129.5180	129.1390	0.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 06-August-09			Index Future	125.0300	124.6630	125.0280	124.6630	2.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00
12/06/2009	CRD1 On 05-November-09			Index Future	127.2300	126.8610	127.2330	126.8610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 04-February-10			jGovi	304.5100	302.9450	304.5080	302.9450	0.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 06-August-09			jGovi	294.0100	292.4995	294.0080	292.4995	565.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	GOVI On 05-November-09			jGovi	299.1400	297.5995	299.1350	297.5995	0.00
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
12/06/2009	ILBI On 06-August-09			Index Future	355.4200	355.4150	355.4150	355.4150	2.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	ILBI On 05-November-09			Index Future	362.3000	362.2990	362.2990	362.2990	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J153 On 31-August-10			jSwap	7.5600	7.5850	0.0009	0.0012	0.00
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00
12/06/2009	J157 On 15-September-15			jSwap	8.7400	8.8110	0.0257	0.0221	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J186 On 21-December-26			jSwap	8.3600	8.4290	0.0818	0.0879	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J201 On 22-December-14			jSwap	8.7900	8.8620	0.0625	0.0658	0.00
12/06/2009	J203 On 15-September-17			jSwap	8.8200	8.8860	0.0806	0.0842	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
12/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
12/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
12/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
12/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
12/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
12/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
12/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 04-February-10			jFra	6.8800	6.9240	0.0169	0.0170	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-May-10			jFra	7.3800	7.3980	0.0181	0.0181	0.00
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00
12/06/2009	JFRA On 06-August-09			jFra	6.8900	6.9130	0.0169	0.0169	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-August-10			jFra	7.8200	7.8760	0.0191	0.0193	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 05-November-09			jFra	6.7000	6.7360	0.0164	0.0165	0.00
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00
12/06/2009	JFRA On 04-November-10			jFra	8.0800	8.1310	0.0198	0.0199	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 04-February-10			jNote	8.1300	8.1880	0.1488	0.1498	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 06-August-09			jNote	7.6000	7.6390	0.1399	0.1406	0.00
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00
12/06/2009	JN02 On 05-November-09			jNote	7.8400	7.8920	0.1441	0.1449	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 04-February-10			jNote	8.7900	8.8740	0.3554	0.3582	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 06-August-09			jNote	8.5000	8.5830	0.3471	0.3498	0.00
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00
12/06/2009	JN05 On 05-November-09			jNote	8.6400	8.7230	0.3511	0.3540	0.00
12/06/2009	JN10 On 04-February-10			jNote	8.8200	8.8860	0.5836	0.5859	0.00
12/06/2009	JN10 On 04-February-10			jNote	8.8200	8.8860	0.5836	0.5859	0.00
12/06/2009	JN10 On 04-February-10			jNote	8.8200	8.8860	0.5836	0.5859	0.00
12/06/2009	JN10 On 04-February-10			jNote	8.8200	8.8860	0.5836	0.5859	0.00
12/06/2009	JN10 On 04-February-10			jNote	8.8200	8.8860	0.5836	0.5859	0.00
12/06/2009	JN10 On 04-February-10			jNote	8.8200	8.8860	0.5836	0.5859	0.00
12/06/2009	JN10 On 04-February-10			jNote	8.8200	8.8860	0.5836	0.5859	0.00
12/06/2009	JN10 On 04-February-10			jNote	8.8200	8.8860	0.5836	0.5859	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 06-August-09			jNote	8.7000	8.7620	0.5805	0.5828	0.00
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00
12/06/2009	JN10 On 05-November-09			jNote	8.7600	8.8210	0.5824	0.5847	0.00
12/06/2009	JROD On 30-June-09			jRod	8.2500	8.2530	0.0012	0.0008	0.00
12/06/2009	JROD On 30-June-09			jRod	8.2500	8.2530	0.0012	0.0008	0.00
12/06/2009	JROD On 30-June-09			jRod	8.2500	8.2530	0.0012	0.0008	0.00
12/06/2009	JROD On 30-June-09			jRod	8.2500	8.2530	0.0012	0.0008	0.00
12/06/2009	JROD On 30-June-09			jRod	8.2500	8.2530	0.0012	0.0008	0.00
12/06/2009	JROD On 30-June-09			jRod	8.2500	8.2530	0.0012	0.0008	0.00
12/06/2009	JROD On 30-June-09			jRod	8.2500	8.2530	0.0012	0.0008	0.00
12/06/2009	JROD On 30-June-09			jRod	8.2500	8.2530	0.0012	0.0008	0.00
12/06/2009	JROD On 31-July-09			jRod	7.6500	7.6560	0.0003	0.0007	0.00
12/06/2009	JROD On 31-July-09			jRod	7.6500	7.6560	0.0003	0.0007	0.00
12/06/2009	JROD On 31-July-09			jRod	7.6500	7.6560	0.0003	0.0007	0.00
12/06/2009	JROD On 31-July-09			jRod	7.6500	7.6560	0.0003	0.0007	0.00
12/06/2009	JROD On 31-July-09			jRod	7.6500	7.6560	0.0003	0.0007	0.00
12/06/2009	JROD On 31-July-09			jRod	7.6500	7.6560	0.0003	0.0007	0.00
12/06/2009	JROD On 31-July-09			jRod	7.6500	7.6560	0.0003	0.0007	0.00
12/06/2009	JROD On 31-July-09			jRod	7.6500	7.6560	0.0003	0.0007	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00
12/06/2009	JROD On 31-August-09			jRod	7.3500	7.3610	0.0011	0.0014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	JROD On 31-December-09			jRod	7.5800	7.5980	0.0025	0.0028	0.00
12/06/2009	JROD On 31-December-09			jRod	7.5800	7.5980	0.0025	0.0028	0.00
12/06/2009	JROD On 31-December-09			jRod	7.5800	7.5980	0.0025	0.0028	0.00
12/06/2009	JROD On 31-December-09			jRod	7.5800	7.5980	0.0025	0.0028	0.00
12/06/2009	JROD On 31-December-09			jRod	7.5800	7.5980	0.0025	0.0028	0.00
12/06/2009	JROD On 31-December-09			jRod	7.5800	7.5980	0.0025	0.0028	0.00
12/06/2009	JROD On 31-December-09			jRod	7.5800	7.5980	0.0025	0.0028	0.00
12/06/2009	JROD On 31-December-09			jRod	7.5800	7.5980	0.0025	0.0028	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 04-February-10			Index Future	291.7600	290.0070	291.7550	290.0070	0.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 06-August-09			Index Future	281.6400	279.9540	281.6400	279.9540	3.00
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00
12/06/2009	OTH1 On 05-November-09			Index Future	286.6100	284.8900	286.6070	284.8900	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 06-August-09			Bond Future	6.7000	6.7770	112.1180	112.0342	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
12/06/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1249	1250	1249	1250	0.00
12/06/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	28	29	28	29	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 04-February-10			Bond Future	8.5000	8.5920	127.3741	126.9024	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-May-10			Bond Future	8.5700	8.6740	122.8386	122.3587	0.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 06-August-09			Bond Future	8.3200	8.4070	129.8353	129.3812	8944.00
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00
12/06/2009	R157 On 05-November-09			Bond Future	8.4100	8.4970	125.1991	124.7373	0.00
12/06/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	933	832	933	832	0.00
12/06/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5775	6135	5775	6135	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 04-February-10			Bond Future	8.9000	9.0030	115.2186	114.2808	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-May-10			Bond Future	8.9500	9.0510	117.3309	116.3774	0.00
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00
12/06/2009	R186 On 06-August-09			Bond Future	8.8100	8.9060	116.3173	115.4225	11624.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09			Bond Future	8.8600	8.9530	118.3845	117.4725	0.00
12/06/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	1030	902	1030	902	5000.00
12/06/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15355	16139	15355	16139	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00
12/06/2009	R201 On 04-February-10			Bond Future	8.5300	8.6400	102.0290	101.6129	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-May-10			Bond Future	8.6100	8.7220	103.9009	103.4776	0.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 06-August-09			Bond Future	8.3900	8.4870	102.7362	102.3384	2.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09			Bond Future	8.4600	8.5590	104.5668	104.1565	0.00
12/06/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	712	625	712	625	0.00
12/06/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4753	5077	4753	5077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 04-February-10			Bond Future	8.9600	9.0700	99.5007	98.9049	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-May-10			Bond Future	9.0300	9.1450	97.1511	96.5459	0.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 06-August-09			Bond Future	8.8200	8.9180	100.1288	99.5559	1570.00
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00
12/06/2009	R203 On 05-November-09			Bond Future	8.8800	8.9900	97.7400	97.1546	0.00
12/06/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	570	490	570	490	0.00
12/06/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8478	8983	8478	8983	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 04-February-10			Bond Future	8.9500	9.0680	95.3814	94.6704	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00
12/06/2009	R204 On 06-May-10			Bond Future	9.0100	9.1360	97.1326	96.4096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 06-August-09			Bond Future	8.8200	8.9350	95.9554	95.2726	515.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09			Bond Future	8.8800	8.9990	97.6627	96.9650	0.00
12/06/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	625	529	625	529	0.00
12/06/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9312	9914	9312	9914	0.00
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R206 On 04-February-10			Bond Future	8.5600	8.6680	97.0358	96.6867	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-May-10			Bond Future	8.6500	8.7710	98.8167	98.4601	0.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 06-August-09			Bond Future	8.4000	8.4940	97.2916	96.9576	1775.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09			Bond Future	8.4700	8.5740	99.0249	98.6799	0.00
12/06/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	574	503	574	503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3938	4212	3938	4212	0.00
12/06/2009	R207 On 04-February-10			Bond Future	9.0400	9.1390	88.9253	88.3311	0.00
12/06/2009	R207 On 04-February-10			Bond Future	9.0400	9.1390	88.9253	88.3311	0.00
12/06/2009	R207 On 04-February-10			Bond Future	9.0400	9.1390	88.9253	88.3311	0.00
12/06/2009	R207 On 04-February-10			Bond Future	9.0400	9.1390	88.9253	88.3311	0.00
12/06/2009	R207 On 04-February-10			Bond Future	9.0400	9.1390	88.9253	88.3311	0.00
12/06/2009	R207 On 04-February-10			Bond Future	9.0400	9.1390	88.9253	88.3311	0.00
12/06/2009	R207 On 04-February-10			Bond Future	9.0400	9.1390	88.9253	88.3311	0.00
12/06/2009	R207 On 04-February-10			Bond Future	9.0400	9.1390	88.9253	88.3311	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-May-10			Bond Future	9.1000	9.2050	90.5540	89.9540	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00
12/06/2009	R207 On 06-August-09			Bond Future	8.9200	9.0150	89.3394	88.7719	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09			Bond Future	8.9800	9.0740	90.9318	90.3502	0.00
12/06/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	581	508	581	508	0.00
12/06/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10200	10709	10200	10709	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 04-February-10			Bond Future	9.1400	9.2270	85.9726	85.4175	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R208 On 06-May-10			Bond Future	9.2300	9.3210	83.9275	83.3894	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 06-August-09			Bond Future	9.0100	9.0920	86.4023	85.8533	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R208 On 05-November-09			Bond Future	9.0600	9.1490	84.5462	83.9933	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00
12/06/2009	R209 On 04-February-10			Bond Future	8.4300	8.5180	79.3556	78.6365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-May-10			Bond Future	8.4600	8.5430	77.6578	76.9260	0.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 06-August-09			Bond Future	8.3800	8.4640	79.6869	78.9932	4503.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	R209 On 05-November-09			Bond Future	8.4100	8.4910	77.9562	77.2412	0.00
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00
12/06/2009	TRT1 On 04-February-10			Index Future	300.6300	299.0800	300.6250	299.0800	0.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 06-August-09			Index Future	290.2000	288.7120	290.2030	288.7120	100.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	TRT1 On 05-November-09			Index Future	295.3200	293.8030	295.3210	293.8030	0.00
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00
12/06/2009	ZAAD On 15-March-10			Currency Future	6.7100	6.7051	6.7096	6.7051	0.00
12/06/2009	ZAAD On 12-June-09			Currency Future	6.5100	6.5386	6.5077	6.5386	0.00
12/06/2009	ZAAD On 12-June-09			Currency Future	6.5100	6.5386	6.5077	6.5386	0.00
12/06/2009	ZAAD On 12-June-09			Currency Future	6.5100	6.5386	6.5077	6.5386	0.00
12/06/2009	ZAAD On 12-June-09			Currency Future	6.5100	6.5386	6.5077	6.5386	0.00
12/06/2009	ZAAD On 12-June-09			Currency Future	6.5100	6.5386	6.5077	6.5386	0.00
12/06/2009	ZAAD On 12-June-09			Currency Future	6.5100	6.5386	6.5077	6.5386	0.00
12/06/2009	ZAAD On 12-June-09			Currency Future	6.5100	6.5386	6.5077	6.5386	0.00
12/06/2009	ZAAD On 12-June-09			Currency Future	6.5100	6.5386	6.5077	6.5386	0.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-September-09			Currency Future	6.6000	6.5990	6.6001	6.5990	97728.00
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00
12/06/2009	ZAAD On 14-December-09			Currency Future	6.6600	6.6541	6.6560	6.6541	357.00
12/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	426	425	426	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	426	425	426	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	426	425	426	425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	426	425	426	425	0.00
12/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	320	320	320	320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	320	320	320	320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	320	320	320	320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	320	320	320	320	0.00
12/06/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	320	320	320	320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	289	289	289	289	0.00
12/06/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	239	240	239	240	0.00
12/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	386	385	386	385	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	386	385	386	385	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	386	385	386	385	0.00
12/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	380	381	380	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
12/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	380	381	380	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
12/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	380	381	380	381	0.00
12/06/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	250	249	250	249	0.00
12/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	250	249	250	249	0.00
12/06/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	300	300	300	300	0.00
12/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	300	300	300	300	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	579	578	579	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	16.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	579	578	579	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	579	578	579	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	579	578	579	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	579	578	579	578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	579	578	579	578	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	173	174	173	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	16.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	173	174	173	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	173	174	173	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	173	174	173	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	173	174	173	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	173	174	173	174	0.00
12/06/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	0	14	0	14	0.00
12/06/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	142	126	142	126	0.00
12/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	216	216	216	216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	366	367	366	367	0.00
12/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	188	187	188	187	0.00
12/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	438	438	438	438	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	164	164	164	164	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	514	515	514	515	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	139	139	139	139	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	589	590	589	590	0.00
12/06/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	0	0	0	0	0.00
12/06/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	892	861	892	861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	892	861	892	861	0.00
12/06/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	85	85	85	85	0.00
12/06/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	785	786	785	786	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	115	115	115	115	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	665	666	665	666	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	94	94	94	94	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	744	745	744	745	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	62	62	62	62	0.00
12/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	62	62	62	62	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	911	913	911	913	0.00
12/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	911	913	911	913	0.00
12/06/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	49	49	49	49	0.00
12/06/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	999	1000	999	1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	999	1000	999	1000	0.00
12/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	521	520	521	520	0.00
12/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	215	215	215	215	0.00
12/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	470	469	470	469	0.00
12/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	264	264	264	264	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	491	490	491	490	0.00
12/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	91	91	91	91	0.00
12/06/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	264	263	264	263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	264	263	264	263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	264	263	264	263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	264	263	264	263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	264	263	264	263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	264	263	264	263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	264	263	264	263	0.00
12/06/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	658	659	658	659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	658	659	658	659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	658	659	658	659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	658	659	658	659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	658	659	658	659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	658	659	658	659	0.00
12/06/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	658	659	658	659	0.00