



Derivatives Weekly Statistics Report

From 2009/06/29 To 2009/07/03

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 15-March-10			Currency Future	8.3000	8.2136	8.2973	8.2136	68.00
03/07/2009	\$ / R On 14-June-10			Currency Future	8.4400	8.3502	8.4350	8.3502	0.00
03/07/2009	\$ / R On 14-June-10			Currency Future	8.4400	8.3502	8.4350	8.3502	0.00
03/07/2009	\$ / R On 14-June-10			Currency Future	8.4400	8.3502	8.4350	8.3502	0.00
03/07/2009	\$ / R On 14-June-10			Currency Future	8.4400	8.3502	8.4350	8.3502	0.00
03/07/2009	\$ / R On 14-June-10			Currency Future	8.4400	8.3502	8.4350	8.3502	0.00
03/07/2009	\$ / R On 14-June-10			Currency Future	8.4400	8.3502	8.4350	8.3502	0.00
03/07/2009	\$ / R On 14-June-10			Currency Future	8.4400	8.3502	8.4350	8.3502	0.00
03/07/2009	\$ / R On 14-June-10			Currency Future	8.4400	8.3502	8.4350	8.3502	0.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-September-09			Currency Future	8.0200	7.9412	8.0231	7.9412	245997.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09			Currency Future	8.1600	8.0758	8.1586	8.0758	33658.00
03/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	396	361	396	361	0.00
03/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	538	585	538	585	0.00
03/07/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	334	304	334	304	0.00
03/07/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	675	728	675	728	0.00
03/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	333	308	333	308	17948.00
03/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1185	1245	1185	1245	0.00
03/07/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	101	88	101	88	15157.00
03/07/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	101	88	101	88	15157.00
03/07/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	828	897	828	897	0.00
03/07/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	828	897	828	897	0.00
03/07/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	467	438	467	438	21978.00
03/07/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1182	1238	1182	1238	0.00
03/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	305	282	305	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1307	1369	1307	1369	0.00
03/07/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	70	61	70	61	0.00
03/07/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1097	1170	1097	1170	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	3.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	2.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	2.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	264	245	264	245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	264	245	264	245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	264	245	264	245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	264	245	264	245	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	3.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	2.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	2.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1517	1582	1517	1582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1517	1582	1517	1582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1517	1582	1517	1582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1517	1582	1517	1582	0.00
03/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	165	150	165	150	0.00
03/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	165	150	165	150	0.00
03/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	165	150	165	150	0.00
03/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1406	1475	1406	1475	0.00
03/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1406	1475	1406	1475	0.00
03/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1406	1475	1406	1475	0.00
03/07/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	19.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	19.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	250	232	250	232	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	250	232	250	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1603	1669	1603	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1603	1669	1603	1669	0.00
03/07/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	50	44	50	44	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	50	44	50	44	0.00
03/07/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	1376	1452	1376	1452	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1376	1452	1376	1452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	204	190	204	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	204	190	204	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	204	190	204	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	204	190	204	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	204	190	204	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	204	190	204	190	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1957	2026	1957	2026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1957	2026	1957	2026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1957	2026	1957	2026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1957	2026	1957	2026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1957	2026	1957	2026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1957	2026	1957	2026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1957	2026	1957	2026	0.00
03/07/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	10	8	10	8	1000.00
03/07/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	10	8	10	8	1000.00
03/07/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	10	8	10	8	1000.00
03/07/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2387	2467	2387	2467	0.00
03/07/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2387	2467	2387	2467	0.00
03/07/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2387	2467	2387	2467	0.00
03/07/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	267	250	267	250	0.00
03/07/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	2232	2300	2232	2300	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	22	19	22	19	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1899	1978	1899	1978	0.00
03/07/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	11	10	11	10	0.00
03/07/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	2288	2368	2288	2368	0.00
03/07/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	8	7	8	7	0.00
03/07/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	8	7	8	7	0.00
03/07/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	8	7	8	7	0.00
03/07/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	2485	2566	2485	2566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	2485	2566	2485	2566	0.00
03/07/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	2485	2566	2485	2566	0.00
03/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	65	59	65	59	0.00
03/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	65	59	65	59	0.00
03/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	65	59	65	59	0.00
03/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2706	2783	2706	2783	0.00
03/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2706	2783	2706	2783	0.00
03/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2706	2783	2706	2783	0.00
03/07/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	61	55	61	55	0.00
03/07/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2802	2879	2802	2879	0.00
03/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	105	96	105	96	0.00
03/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2047	2120	2047	2120	0.00
03/07/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	15	12	15	12	0.00
03/07/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	2141	2221	2141	2221	0.00
03/07/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	42	38	42	38	0.00
03/07/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	42	38	42	38	0.00
03/07/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	42	38	42	38	0.00
03/07/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	42	38	42	38	0.00
03/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	42	38	42	38	0.00
03/07/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	3384	3462	3384	3462	0.00
03/07/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	3384	3462	3384	3462	0.00
03/07/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	3384	3462	3384	3462	0.00
03/07/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	3384	3462	3384	3462	0.00
03/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	3384	3462	3384	3462	0.00
03/07/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	135	123	135	123	0.00
03/07/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1676	1747	1676	1747	0.00
03/07/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	9	7	9	7	0.00
03/07/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	5150	5232	5150	5232	0.00
03/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	260	237	260	237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	260	237	260	237	0.00
03/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	260	237	260	237	0.00
03/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	902	961	902	961	0.00
03/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	902	961	902	961	0.00
03/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	902	961	902	961	0.00
03/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	176	162	176	162	0.00
03/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	176	162	176	162	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	176	162	176	162	0.00
03/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	2229	2299	2229	2299	0.00
03/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	2229	2299	2229	2299	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	2229	2299	2229	2299	0.00
03/07/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	272	252	272	252	0.00
03/07/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1475	1539	1475	1539	0.00
03/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	686	629	686	629	0.00
03/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	227	253	227	253	0.00
03/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	48	43	48	43	0.00
03/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	3189	3267	3189	3267	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	36	31	36	31	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1613	1690	1613	1690	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	31	26	31	26	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1707	1785	1707	1785	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	26	22	26	22	0.00
03/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1803	1881	1803	1881	0.00
03/07/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	91	84	91	84	0.00
03/07/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3494	3571	3494	3571	0.00
03/07/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	87	81	87	81	0.00
03/07/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3590	3667	3590	3667	0.00
03/07/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	364	338	364	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	364	338	364	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	364	338	364	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	364	338	364	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	364	338	364	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	364	338	364	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	364	338	364	338	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	364	338	364	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1067	1124	1067	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1067	1124	1067	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1067	1124	1067	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1067	1124	1067	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1067	1124	1067	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1067	1124	1067	1124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1067	1124	1067	1124	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	48	44	48	44	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4901	4980	4901	4980	0.00
03/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	732	682	732	682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	732	682	732	682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	732	682	732	682	0.00
03/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	385	418	385	418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	385	418	385	418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	385	418	385	418	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	779	733	779	733	0.00
03/07/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	779	733	779	733	0.00
03/07/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	779	733	779	733	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	779	733	779	733	0.00
03/07/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	544	582	544	582	0.00
03/07/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	544	582	544	582	0.00
03/07/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	544	582	544	582	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	544	582	544	582	0.00
03/07/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	328	308	328	308	0.00
03/07/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1793	1858	1793	1858	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	256	239	256	239	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	2321	2389	2321	2389	0.00
03/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	111	103	111	103	0.00
03/07/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	111	103	111	103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	111	103	111	103	0.00
03/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4276	4353	4276	4353	0.00
03/07/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	4276	4353	4276	4353	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	4276	4353	4276	4353	0.00
03/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	782	721	782	721	0.00
03/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	173	195	173	195	0.00
03/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	231	210	231	210	0.00
03/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1022	1084	1022	1084	0.00
03/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	63	57	63	57	0.00
03/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2754	2831	2754	2831	0.00
03/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	336	315	336	315	0.00
03/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1751	1815	1751	1815	0.00
03/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	113	105	113	105	0.00
03/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	4228	4305	4228	4305	0.00
03/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	759	706	759	706	0.00
03/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	361	393	361	393	0.00
03/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	244	226	244	226	0.00
03/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1647	1713	1647	1713	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	3.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	280	259	280	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	280	259	280	259	0.00
03/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	3.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1432	1496	1432	1496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1432	1496	1432	1496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1432	1496	1432	1496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1432	1496	1432	1496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1432	1496	1432	1496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1432	1496	1432	1496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1432	1496	1432	1496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1432	1496	1432	1496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1432	1496	1432	1496	0.00
03/07/2009	\$ / R On 15-March-10	21.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	19.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	21.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	19.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	20.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	\$ / R On 15-March-10	21.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	19.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	21.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	19.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	20.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	4122	4200	4122	4200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	4122	4200	4122	4200	0.00
03/07/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	70	61	70	61	0.00
03/07/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	1097	1170	1097	1170	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	932	874	932	874	0.00
03/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	235	260	235	260	0.00
03/07/2009	\$ / R On 14-June-10	21.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	19.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	21.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	19.65	Call	Currency Future	1037	981	1037	981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	21.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	19.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.60	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1037	981	1037	981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.20	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.20	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.20	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.85	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.55	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1037	981	1037	981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1037	981	1037	981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1037	981	1037	981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1037	981	1037	981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1037	981	1037	981	0.00
03/07/2009	\$ / R On 14-June-10	21.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	19.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	21.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	19.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	21.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	19.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	302	330	302	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	18.60	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.20	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.20	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.20	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.85	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.65	Put	Currency Future	302	330	302	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	302	330	302	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	302	330	302	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	302	330	302	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	302	330	302	330	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1067	1010	1067	1010	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	282	309	282	309	0.00
03/07/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	423	397	423	397	0.00
03/07/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1338	1397	1338	1397	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	403	378	403	378	0.00
03/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1418	1478	1418	1478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 15-March-10			Currency Future	13.5600	13.4374	13.5551	13.4374	20.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-June-10			Currency Future	13.7800	13.6558	13.7759	13.6558	0.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-September-09			Currency Future	13.1100	12.9977	13.1138	12.9977	22300.00
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00
03/07/2009	£ / R On 14-December-09			Currency Future	13.3300	13.2155	13.3322	13.2155	13297.00
03/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	268	232	268	232	0.00
03/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	605	685	605	685	0.00
03/07/2009	£ / R On 14-December-09	9.75	Call	Currency Future	513	473	513	473	0.00
03/07/2009	£ / R On 14-December-09	7.00	Call	Currency Future	513	473	513	473	0.00
03/07/2009	£ / R On 14-December-09	7.25	Call	Currency Future	513	473	513	473	0.00
03/07/2009	£ / R On 14-December-09	9.75	Put	Currency Future	831	908	831	908	0.00
03/07/2009	£ / R On 14-December-09	7.00	Put	Currency Future	831	908	831	908	0.00
03/07/2009	£ / R On 14-December-09	7.25	Put	Currency Future	831	908	831	908	0.00
03/07/2009	£ / R On 14-September-09	9.25	Call	Currency Future	254	220	254	220	0.00
03/07/2009	£ / R On 14-September-09	9.25	Put	Currency Future	641	722	641	722	0.00
03/07/2009	£ / R On 14-June-10	14.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	12.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	10.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	8.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	5.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	4.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	3.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	2.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	14.40	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	12.40	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	10.40	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	8.40	Call	Currency Future	277	262	277	262	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
03/07/2009	£ / R On 14-June-10	5.40	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	4.40	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	3.40	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	2.40	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.80	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.30	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.20	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.10	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.00	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.05	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.60	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.95	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.85	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.75	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.55	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.45	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.35	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.25	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.15	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.70	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.20	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	7.10	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	7.00	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.90	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.80	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.70	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.60	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.50	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.40	Call	Currency Future	277	262	277	262	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
03/07/2009	£ / R On 14-June-10	6.30	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	6.65	Call	Currency Future	277	262	277	262	12179.00
03/07/2009	£ / R On 14-June-10	14.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	12.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	10.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	8.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	5.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	4.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	3.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	2.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	14.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	12.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	10.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	8.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	5.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	4.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	3.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	2.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.80	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.30	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.20	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.10	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.00	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.05	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.60	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.95	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.85	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.75	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.55	Put	Currency Future	4002	4107	4002	4107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-June-10	6.45	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.35	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.25	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.15	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.70	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.20	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	7.10	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	7.00	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.90	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.80	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.70	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.60	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.50	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.40	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.30	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-June-10	6.65	Put	Currency Future	4002	4107	4002	4107	0.00
03/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	241	208	241	208	0.00
03/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	677	761	677	761	0.00
03/07/2009	£ / R On 14-December-09	8.50	Call	Currency Future	529	488	529	488	0.00
03/07/2009	£ / R On 14-December-09	8.50	Put	Currency Future	797	872	797	872	0.00
03/07/2009	£ / R On 14-December-09	11.45	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	10.95	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	10.95	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	10.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.60	Call	Currency Future	468	432	468	432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.20	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.00	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.55	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.45	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.25	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.05	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.60	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.50	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	17.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	16.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	8.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	7.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	5.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	17.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	16.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	10.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	8.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	7.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	5.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	18.25	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	16.75	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.25	Call	Currency Future	468	432	468	432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	7.75	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	6.25	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.50	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.20	Call	Currency Future	468	432	468	432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.00	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.70	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.50	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.95	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.75	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.45	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	14.25	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	468	432	468	432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.25	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	468	432	468	432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.15	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.45	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.25	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.95	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.75	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.40	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.20	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.00	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.90	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	12.15	Call	Currency Future	468	432	468	432	0.00
03/07/2009	£ / R On 14-December-09	11.45	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	10.95	Put	Currency Future	936	1016	936	1016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	10.95	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	10.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.60	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.20	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.00	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.55	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.45	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.25	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.05	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.60	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.50	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	17.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	16.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	8.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	7.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	5.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	17.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	16.40	Put	Currency Future	936	1016	936	1016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	10.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	8.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	7.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	5.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	18.25	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	16.75	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.25	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	7.75	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	6.25	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	936	1016	936	1016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.50	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.20	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.00	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.70	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.50	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.95	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.75	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.45	Put	Currency Future	936	1016	936	1016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	14.25	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.25	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	936	1016	936	1016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.15	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.45	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.25	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.95	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.75	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.40	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.20	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	936	1016	936	1016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	12.00	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.90	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-December-09	12.15	Put	Currency Future	936	1016	936	1016	0.00
03/07/2009	£ / R On 14-June-10	9.25	Call	Currency Future	782	739	782	739	0.00
03/07/2009	£ / R On 14-June-10	9.25	Put	Currency Future	1356	1433	1356	1433	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	403	372	403	372	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1121	1207	1121	1207	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	321	297	321	297	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1439	1531	1439	1531	0.00
03/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	339	314	339	314	0.00
03/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1357	1448	1357	1448	0.00
03/07/2009	£ / R On 14-September-09	6.75	Call	Currency Future	46	40	46	40	0.00
03/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	46	40	46	40	0.00
03/07/2009	£ / R On 14-September-09	7.00	Call	Currency Future	46	40	46	40	0.00
03/07/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2182	2293	2182	2293	0.00
03/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2182	2293	2182	2293	0.00
03/07/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2182	2293	2182	2293	0.00
03/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	64	56	64	56	0.00
03/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1800	1908	1800	1908	0.00
03/07/2009	£ / R On 14-September-09	7.00	Call	Currency Future	51	45	51	45	0.00
03/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	51	45	51	45	0.00
03/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	51	45	51	45	0.00
03/07/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2037	2147	2037	2147	0.00
03/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2037	2147	2037	2147	0.00
03/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2037	2147	2037	2147	0.00
03/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	56	49	56	49	0.00
03/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	56	49	56	49	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	56	49	56	49	0.00
03/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	56	49	56	49	0.00
03/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	56	49	56	49	0.00
03/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1942	2051	1942	2051	0.00
03/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1942	2051	1942	2051	0.00
03/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1942	2051	1942	2051	0.00
03/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1942	2051	1942	2051	0.00
03/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1942	2051	1942	2051	0.00
03/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	61	53	61	53	0.00
03/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	61	53	61	53	0.00
03/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	61	53	61	53	0.00
03/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	61	53	61	53	0.00
03/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	61	53	61	53	0.00
03/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	61	53	61	53	0.00
03/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	61	53	61	53	0.00
03/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1847	1956	1847	1956	0.00
03/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1847	1956	1847	1956	0.00
03/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1847	1956	1847	1956	0.00
03/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1847	1956	1847	1956	0.00
03/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1847	1956	1847	1956	0.00
03/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1847	1956	1847	1956	0.00
03/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1847	1956	1847	1956	0.00
03/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	61	53	61	53	0.00
03/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1847	1956	1847	1956	0.00
03/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	47	42	47	42	0.00
03/07/2009	£ / R On 14-September-09	7.50	Call	Currency Future	47	42	47	42	0.00
03/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	47	42	47	42	0.00
03/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	2134	2244	2134	2244	0.00
03/07/2009	£ / R On 14-September-09	7.50	Put	Currency Future	2134	2244	2134	2244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2134	2244	2134	2244	0.00
03/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	74	64	74	64	0.00
03/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	74	64	74	64	0.00
03/07/2009	£ / R On 14-September-09	8.00	Call	Currency Future	74	64	74	64	0.00
03/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1660	1766	1660	1766	0.00
03/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1660	1766	1660	1766	0.00
03/07/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1660	1766	1660	1766	0.00
03/07/2009	£ / R On 14-September-09	6.75	Call	Currency Future	39	35	39	35	0.00
03/07/2009	£ / R On 14-September-09	7.25	Call	Currency Future	39	35	39	35	0.00
03/07/2009	£ / R On 14-September-09	7.00	Call	Currency Future	39	35	39	35	0.00
03/07/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2376	2487	2376	2487	0.00
03/07/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2376	2487	2376	2487	0.00
03/07/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2376	2487	2376	2487	0.00
03/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	38	34	38	34	0.00
03/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	38	34	38	34	0.00
03/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	38	34	38	34	0.00
03/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2424	2536	2424	2536	0.00
03/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2424	2536	2424	2536	0.00
03/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2424	2536	2424	2536	0.00
03/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	67	58	67	58	0.00
03/07/2009	£ / R On 14-September-09	7.75	Call	Currency Future	67	58	67	58	0.00
03/07/2009	£ / R On 14-September-09	8.00	Call	Currency Future	67	58	67	58	0.00
03/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1753	1861	1753	1861	0.00
03/07/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1753	1861	1753	1861	0.00
03/07/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1753	1861	1753	1861	0.00
03/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	41	36	41	36	0.00
03/07/2009	£ / R On 14-September-09	8.25	Call	Currency Future	41	36	41	36	0.00
03/07/2009	£ / R On 14-September-09	8.50	Call	Currency Future	41	36	41	36	0.00
03/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2327	2438	2327	2438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2327	2438	2327	2438	0.00
03/07/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2327	2438	2327	2438	0.00
03/07/2009	£ / R On 14-September-09	265.00	Call	Currency Future	149	128	149	128	0.00
03/07/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1035	1131	1035	1131	0.00
03/07/2009	£ / R On 14-September-09	9.25	Call	Currency Future	127	110	127	110	0.00
03/07/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1164	1262	1164	1262	0.00
03/07/2009	£ / R On 14-September-09	9.00	Call	Currency Future	77	67	77	67	0.00
03/07/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1614	1719	1614	1719	0.00
03/07/2009	£ / R On 14-September-09	9.25	Call	Currency Future	49	43	49	43	0.00
03/07/2009	£ / R On 14-September-09	9.25	Put	Currency Future	2085	2196	2085	2196	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	303	281	303	281	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1521	1616	1521	1616	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	287	266	287	266	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1605	1701	1605	1701	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	272	253	272	253	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1690	1787	1690	1787	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	222	207	222	207	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	2040	2141	2040	2141	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	287	266	287	266	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1605	1701	1605	1701	0.00
03/07/2009	£ / R On 14-December-09	6.50	Call	Currency Future	233	217	233	217	0.00
03/07/2009	£ / R On 14-December-09	7.25	Call	Currency Future	233	217	233	217	0.00
03/07/2009	£ / R On 14-December-09	9.00	Call	Currency Future	233	217	233	217	0.00
03/07/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1951	2051	1951	2051	0.00
03/07/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1951	2051	1951	2051	0.00
03/07/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1951	2051	1951	2051	0.00
03/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	441	407	441	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.25	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	8.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	7.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	11.95	Call	Currency Future	441	407	441	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	10.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	8.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	7.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	10.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	9.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	7.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.25	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	441	407	441	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.25	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.75	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.50	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.85	Call	Currency Future	441	407	441	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	15.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.00	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.50	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.35	Call	Currency Future	441	407	441	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	19.25	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.00	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.50	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.25	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	19.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.75	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	18.45	Call	Currency Future	441	407	441	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	18.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.25	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.25	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.75	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	17.00	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.40	Call	Currency Future	441	407	441	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	16.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.00	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.50	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.55	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.95	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	16.00	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.70	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.85	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.75	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.65	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.55	Call	Currency Future	441	407	441	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	15.45	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.35	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.15	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.50	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.40	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.20	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.00	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	15.25	Call	Currency Future	441	407	441	407	0.00
03/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1009	1091	1009	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1009	1091	1009	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1009	1091	1009	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1009	1091	1009	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1009	1091	1009	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1009	1091	1009	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1009	1091	1009	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1009	1091	1009	1091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1009	1091	1009	1091	0.00
03/07/2009	£ / R On 14-December-09	8.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.20	Call	Currency Future	330	305	330	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	4.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.90	Call	Currency Future	330	305	330	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	5.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	3.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	7.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	6.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	4.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	3.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	330	305	330	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	9.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.85	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.95	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.40	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.15	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.90	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.25	Call	Currency Future	330	305	330	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	12.15	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.95	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.40	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.90	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.40	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.90	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.70	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.40	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.25	Call	Currency Future	330	305	330	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	11.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.95	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.25	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.15	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.95	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.85	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.90	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.40	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	10.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.70	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.90	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.80	Call	Currency Future	330	305	330	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	9.70	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.40	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.70	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.90	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.40	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.20	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.15	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.10	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.00	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.90	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.80	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.70	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.60	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.50	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.40	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.30	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.15	Call	Currency Future	330	305	330	305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	8.95	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	9.05	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.95	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.75	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.65	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.55	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.45	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.35	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.25	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.85	Call	Currency Future	330	305	330	305	0.00
03/07/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.20	Put	Currency Future	1398	1490	1398	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	4.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1398	1490	1398	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1398	1490	1398	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1398	1490	1398	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1398	1490	1398	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1398	1490	1398	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1398	1490	1398	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1398	1490	1398	1490	0.00
03/07/2009	£ / R On 14-September-09	8.00	Call	Currency Future	228	197	228	197	0.00
03/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	228	197	228	197	0.00
03/07/2009	£ / R On 14-September-09	8.00	Put	Currency Future	714	799	714	799	0.00
03/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	714	799	714	799	0.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 15-March-10			Currency Future	11.6200	11.5181	11.6179	11.5181	86.00
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00
03/07/2009	€ / R On 14-September-09			Currency Future	11.2400	11.1380	11.2365	11.1380	22134.00
03/07/2009	€ / R On 14-December-09			Currency Future	11.4200	11.3250	11.4239	11.3250	11531.00
03/07/2009	€ / R On 14-December-09			Currency Future	11.4200	11.3250	11.4239	11.3250	11531.00
03/07/2009	€ / R On 14-December-09			Currency Future	11.4200	11.3250	11.4239	11.3250	11531.00
03/07/2009	€ / R On 14-December-09			Currency Future	11.4200	11.3250	11.4239	11.3250	11531.00
03/07/2009	€ / R On 14-December-09			Currency Future	11.4200	11.3250	11.4239	11.3250	11531.00
03/07/2009	€ / R On 14-December-09			Currency Future	11.4200	11.3250	11.4239	11.3250	11531.00
03/07/2009	€ / R On 14-December-09			Currency Future	11.4200	11.3250	11.4239	11.3250	11531.00
03/07/2009	€ / R On 14-December-09			Currency Future	11.4200	11.3250	11.4239	11.3250	11531.00
03/07/2009	€ / R On 14-December-09	9.00	Call	Currency Future	301	292	301	292	13387.00
03/07/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1077	1167	1077	1167	0.00
03/07/2009	€ / R On 14-December-09	8.75	Call	Currency Future	50	47	50	47	12452.00
03/07/2009	€ / R On 14-December-09	8.75	Put	Currency Future	3226	3322	3226	3322	0.00
03/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	65	59	65	59	0.00
03/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1229	1321	1229	1321	0.00
03/07/2009	€ / R On 14-September-09	14.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	5.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	4.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	13.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	5.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	4.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	3.95	Call	Currency Future	80	73	80	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	4.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	3.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	5.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	5.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.05	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.25	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.30	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.30	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	80	73	80	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.50	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.80	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.80	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.75	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.25	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.25	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.75	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.10	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.10	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	80	73	80	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	8.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	4.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	3.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	15.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	13.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	4.70	Call	Currency Future	80	73	80	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	3.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	12.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	6.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	4.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	3.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	8.80	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	80	73	80	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	80	73	80	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.75	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.90	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	80	73	80	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	80	73	80	73	0.00
03/07/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	5.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	4.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	3.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	4.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	3.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	5.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.25	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1093	1185	1093	1185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	6.30	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.25	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1093	1185	1093	1185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.60	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1093	1185	1093	1185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	4.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	3.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	3.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1093	1185	1093	1185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1093	1185	1093	1185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1093	1185	1093	1185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1093	1185	1093	1185	0.00
03/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	263	257	263	257	0.00
03/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1239	1332	1239	1332	0.00
03/07/2009	€ / R On 14-September-09	6.50	Call	Currency Future	61	56	61	56	0.00
03/07/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1275	1368	1275	1368	0.00
03/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	58	52	58	52	0.00
03/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	58	52	58	52	0.00
03/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1321	1414	1321	1414	0.00
03/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1321	1414	1321	1414	0.00
03/07/2009	€ / R On 14-December-09	7.75	Call	Currency Future	216	213	216	213	0.00
03/07/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1492	1588	1492	1588	0.00
03/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	48	43	48	43	0.00
03/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	48	43	48	43	0.00
03/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	48	43	48	43	0.00
03/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	48	43	48	43	0.00
03/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1461	1555	1461	1555	0.00
03/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1461	1555	1461	1555	0.00
03/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1461	1555	1461	1555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1461	1555	1461	1555	0.00
03/07/2009	€ / R On 14-December-09	9.00	Call	Currency Future	160	160	160	160	0.00
03/07/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1936	2035	1936	2035	0.00
03/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	6.90	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.40	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.50	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.55	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	26	23	26	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.55	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	6.80	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	6.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	26	23	26	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	14.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.45	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.05	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.75	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	12.00	Call	Currency Future	26	23	26	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.75	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.90	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	26	23	26	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.80	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.90	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.65	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.45	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.35	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.25	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.05	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.85	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.80	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.80	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	26	23	26	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	8.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.10	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	26	23	26	23	0.00
03/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1940	2035	1940	2035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1940	2035	1940	2035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1940	2035	1940	2035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1940	2035	1940	2035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1940	2035	1940	2035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1940	2035	1940	2035	0.00
03/07/2009	€ / R On 14-September-09	265.00	Call	Currency Future	11	10	11	10	0.00
03/07/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2674	2772	2674	2772	0.00
03/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	19	17	19	17	0.00
03/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	2183	2279	2183	2279	0.00
03/07/2009	€ / R On 14-September-09	265.00	Call	Currency Future	6	6	6	6	0.00
03/07/2009	€ / R On 14-September-09	265.00	Put	Currency Future	3170	3268	3170	3268	0.00
03/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	8	8	8	8	0.00
03/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2922	3020	2922	3020	0.00
03/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	7	7	7	7	0.00
03/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	3021	3119	3021	3119	0.00
03/07/2009	€ / R On 14-September-09	16.05	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.85	Call	Currency Future	33	30	33	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	15.75	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.30	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.20	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.10	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.90	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.80	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.70	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.10	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.00	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.90	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.80	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.70	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.65	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.45	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.35	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.25	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.65	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.35	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.05	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.85	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.80	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.70	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.30	Call	Currency Future	33	30	33	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	18.20	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.45	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.35	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.25	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.15	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.05	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.95	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.85	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.75	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.10	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.90	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.70	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.50	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.30	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.20	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.50	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.30	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.20	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.10	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	18.00	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.90	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.80	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	17.70	Call	Currency Future	33	30	33	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	17.05	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.95	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.85	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.75	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.65	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.45	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.35	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.25	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.15	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.05	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.95	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.85	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.75	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.50	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.20	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.90	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.30	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.20	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.10	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.90	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.10	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.00	Call	Currency Future	33	30	33	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	15.90	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.80	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.90	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.05	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.65	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.30	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.80	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.80	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.70	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.50	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.10	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.50	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.45	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.35	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.25	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.30	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.20	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.10	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.00	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.90	Call	Currency Future	33	30	33	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	14.80	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.70	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	15.05	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.95	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.85	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.75	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.65	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.55	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.45	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.35	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	14.60	Call	Currency Future	33	30	33	30	0.00
03/07/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1746	1842	1746	1842	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1746	1842	1746	1842	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1746	1842	1746	1842	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1746	1842	1746	1842	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1746	1842	1746	1842	0.00
03/07/2009	€ / R On 14-December-09	10.00	Call	Currency Future	169	169	169	169	0.00
03/07/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1845	1944	1845	1944	0.00
03/07/2009	€ / R On 14-December-09	8.25	Call	Currency Future	101	98	101	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	8.75	Call	Currency Future	101	98	101	98	0.00
03/07/2009	€ / R On 14-December-09	9.50	Call	Currency Future	101	98	101	98	0.00
03/07/2009	€ / R On 14-December-09	10.00	Call	Currency Future	101	98	101	98	0.00
03/07/2009	€ / R On 14-December-09	9.25	Call	Currency Future	101	98	101	98	0.00
03/07/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2477	2573	2477	2573	0.00
03/07/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2477	2573	2477	2573	0.00
03/07/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2477	2573	2477	2573	0.00
03/07/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2477	2573	2477	2573	0.00
03/07/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2477	2573	2477	2573	0.00
03/07/2009	€ / R On 14-December-09	6.60	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.10	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	5.95	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	5.90	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	5.80	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.05	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	5.95	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	5.85	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	5.75	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	12.40	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	10.90	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	9.40	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	4.90	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	3.40	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	1.90	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	0.40	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	12.50	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	11.00	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	9.50	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	5.00	Call	Currency Future	191	189	191	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	3.50	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	2.00	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	0.50	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	12.65	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	11.15	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	9.65	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	8.15	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	5.15	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	3.65	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	2.15	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	0.65	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.55	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.95	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.45	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.55	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.05	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	8.20	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	8.30	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	8.20	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	8.10	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.90	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	8.00	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.90	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.80	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.70	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.80	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.70	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.65	Call	Currency Future	191	189	191	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	7.55	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.60	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.15	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.45	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.35	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.25	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.15	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.05	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.80	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.30	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.20	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.10	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.00	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.20	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.15	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.65	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.55	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.40	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.45	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.35	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.25	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.15	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.05	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.95	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.85	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.75	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.65	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.40	Call	Currency Future	191	189	191	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.70	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.90	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.40	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.30	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.10	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	7.00	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.90	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.80	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.70	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.60	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.50	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.40	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.85	Call	Currency Future	191	189	191	189	0.00
03/07/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1667	1764	1667	1764	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1667	1764	1667	1764	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1667	1764	1667	1764	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1667	1764	1667	1764	0.00
03/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	51	46	51	46	0.00
03/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1414	1508	1414	1508	0.00
03/07/2009	€ / R On 14-September-09	16.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.30	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	4.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	16.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	14.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	16.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.50	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	5.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.95	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	5.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	4.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	3.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	6.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	5.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	3.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	7.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	13.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	14.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	14.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	11.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	13.70	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	70	64	70	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.55	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.35	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.95	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.75	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	12.30	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	9.85	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.44	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.20	Put	Currency Future	1183	1276	1183	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	5.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.70	Put	Currency Future	1183	1276	1183	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	5.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.75	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.75	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.75	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1183	1276	1183	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	4.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	3.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	6.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	5.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	3.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1183	1276	1183	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1183	1276	1183	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.80	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1183	1276	1183	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	14.00	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	14.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1183	1276	1183	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	13.70	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1183	1276	1183	1276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.44	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	54	49	54	49	0.00
03/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1367	1461	1367	1461	0.00
03/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	246	241	246	241	0.00
03/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1322	1416	1322	1416	0.00
03/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	230	226	230	226	0.00
03/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1406	1501	1406	1501	0.00
03/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	91	83	91	83	0.00
03/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1005	1095	1005	1095	0.00
03/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	70	64	70	64	0.00
03/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1183	1276	1183	1276	0.00
03/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	37	33	37	33	0.00
03/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1651	1745	1651	1745	0.00
03/07/2009	€ / R On 14-December-09	8.50	Call	Currency Future	272	265	272	265	0.00
03/07/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1198	1290	1198	1290	0.00
03/07/2009	€ / R On 14-December-09	14.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	12.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	10.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	8.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	5.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	4.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	3.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	2.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	14.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	12.35	Call	Currency Future	223	220	223	220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	10.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	4.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	3.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	5.95	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.85	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.05	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.70	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.20	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.15	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.30	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.00	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	5.90	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.20	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.10	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	12.55	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	11.05	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	9.55	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	8.05	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	5.05	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	3.55	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	2.05	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	0.55	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	12.60	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	11.10	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	9.60	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	8.10	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	5.10	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	3.60	Call	Currency Future	223	220	223	220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	2.10	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	0.60	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	12.85	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	11.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	9.85	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	8.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	5.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	3.85	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	2.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	0.85	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.05	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.55	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.25	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.25	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.15	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.95	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.65	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.15	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.05	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.95	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.85	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.75	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.55	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.45	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.35	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.40	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.30	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.90	Call	Currency Future	223	220	223	220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	6.80	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.40	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.10	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	7.00	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.90	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.80	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.70	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.60	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.50	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	6.65	Call	Currency Future	223	220	223	220	0.00
03/07/2009	€ / R On 14-December-09	14.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	10.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	8.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	5.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	4.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	3.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	2.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	14.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	10.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	4.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	3.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1449	1545	1449	1545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1449	1545	1449	1545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1449	1545	1449	1545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1449	1545	1449	1545	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL12 On 06-August-09			Index Future	307.9200	307.2310	307.9210	307.2310	0.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL13 On 06-August-09			Index Future	244.1800	244.0570	244.1840	244.0570	7.00
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00
03/07/2009	AL37 On 06-August-09			Index Future	273.3900	273.2010	273.3920	273.2010	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	AL7T On 06-August-09			Index Future	304.1400	303.8150	304.1390	303.8150	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 04-February-10			Index Future	294.6100	294.2680	294.6090	294.2680	0.00
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00
03/07/2009	ALBI On 06-August-09			Index Future	283.9400	283.5830	283.9400	283.5830	649.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	ALBI On 05-November-09			Index Future	289.0300	288.6650	289.0290	288.6650	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 04-February-10			Index Future	127.6600	127.5550	127.6640	127.5550	0.00
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	2.00
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	2.00
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	2.00
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	2.00
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	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
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	2.00
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	2.00
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	2.00
03/07/2009	CRD1 On 06-August-09			Index Future	123.0700	122.9590	123.0650	122.9590	2.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	CRD1 On 05-November-09			Index Future	125.3000	125.1870	125.2950	125.1870	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 04-February-10			jGovi	296.5400	296.1760	296.5405	296.1760	0.00
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00
03/07/2009	GOVI On 06-August-09			jGovi	285.9100	285.5605	285.9120	285.5605	567.00
03/07/2009	GOVI On 05-November-09			jGovi	291.0400	290.6785	291.0365	290.6785	0.00
03/07/2009	GOVI On 05-November-09			jGovi	291.0400	290.6785	291.0365	290.6785	0.00
03/07/2009	GOVI On 05-November-09			jGovi	291.0400	290.6785	291.0365	290.6785	0.00
03/07/2009	GOVI On 05-November-09			jGovi	291.0400	290.6785	291.0365	290.6785	0.00
03/07/2009	GOVI On 05-November-09			jGovi	291.0400	290.6785	291.0365	290.6785	0.00
03/07/2009	GOVI On 05-November-09			jGovi	291.0400	290.6785	291.0365	290.6785	0.00
03/07/2009	GOVI On 05-November-09			jGovi	291.0400	290.6785	291.0365	290.6785	0.00
03/07/2009	GOVI On 05-November-09			jGovi	291.0400	290.6785	291.0365	290.6785	0.00
03/07/2009	ILBI On 06-August-09			Index Future	358.1300	235.1270	358.1270	235.1270	3.00
03/07/2009	ILBI On 06-August-09			Index Future	358.1300	235.1270	358.1270	235.1270	3.00
03/07/2009	ILBI On 06-August-09			Index Future	358.1300	235.1270	358.1270	235.1270	3.00
03/07/2009	ILBI On 06-August-09			Index Future	358.1300	235.1270	358.1270	235.1270	3.00
03/07/2009	ILBI On 06-August-09			Index Future	358.1300	235.1270	358.1270	235.1270	3.00
03/07/2009	ILBI On 06-August-09			Index Future	358.1300	235.1270	358.1270	235.1270	3.00
03/07/2009	ILBI On 06-August-09			Index Future	358.1300	235.1270	358.1270	235.1270	3.00
03/07/2009	ILBI On 06-August-09			Index Future	358.1300	235.1270	358.1270	235.1270	3.00
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00
03/07/2009	ILBI On 05-November-09			Index Future	365.3300	265.3290	365.3290	265.3290	0.00
03/07/2009	J153 On 31-August-10			jSwap	7.9500	7.9790	0.0064	0.0068	0.00
03/07/2009	J153 On 31-August-10			jSwap	7.9500	7.9790	0.0064	0.0068	0.00
03/07/2009	J153 On 31-August-10			jSwap	7.9500	7.9790	0.0064	0.0068	0.00
03/07/2009	J153 On 31-August-10			jSwap	7.9500	7.9790	0.0064	0.0068	0.00
03/07/2009	J153 On 31-August-10			jSwap	7.9500	7.9790	0.0064	0.0068	0.00
03/07/2009	J153 On 31-August-10			jSwap	7.9500	7.9790	0.0064	0.0068	0.00
03/07/2009	J153 On 31-August-10			jSwap	7.9500	7.9790	0.0064	0.0068	0.00
03/07/2009	J153 On 31-August-10			jSwap	7.9500	7.9790	0.0064	0.0068	0.00
03/07/2009	J157 On 15-September-15			jSwap	9.1200	9.1570	0.0064	0.0047	0.00
03/07/2009	J157 On 15-September-15			jSwap	9.1200	9.1570	0.0064	0.0047	0.00
03/07/2009	J157 On 15-September-15			jSwap	9.1200	9.1570	0.0064	0.0047	0.00
03/07/2009	J157 On 15-September-15			jSwap	9.1200	9.1570	0.0064	0.0047	0.00
03/07/2009	J157 On 15-September-15			jSwap	9.1200	9.1570	0.0064	0.0047	0.00
03/07/2009	J157 On 15-September-15			jSwap	9.1200	9.1570	0.0064	0.0047	0.00
03/07/2009	J157 On 15-September-15			jSwap	9.1200	9.1570	0.0064	0.0047	0.00
03/07/2009	J157 On 15-September-15			jSwap	9.1200	9.1570	0.0064	0.0047	0.00
03/07/2009	J186 On 21-December-26			jSwap	8.7300	8.7430	0.1077	0.1089	0.00
03/07/2009	J186 On 21-December-26			jSwap	8.7300	8.7430	0.1077	0.1089	0.00
03/07/2009	J186 On 21-December-26			jSwap	8.7300	8.7430	0.1077	0.1089	0.00
03/07/2009	J186 On 21-December-26			jSwap	8.7300	8.7430	0.1077	0.1089	0.00
03/07/2009	J186 On 21-December-26			jSwap	8.7300	8.7430	0.1077	0.1089	0.00
03/07/2009	J186 On 21-December-26			jSwap	8.7300	8.7430	0.1077	0.1089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	J186 On 21-December-26			jSwap	8.7300	8.7430	0.1077	0.1089	0.00
03/07/2009	J186 On 21-December-26			jSwap	8.7300	8.7430	0.1077	0.1089	0.00
03/07/2009	J201 On 22-December-14			jSwap	9.0100	9.0480	0.0650	0.0668	0.00
03/07/2009	J201 On 22-December-14			jSwap	9.0100	9.0480	0.0650	0.0668	0.00
03/07/2009	J201 On 22-December-14			jSwap	9.0100	9.0480	0.0650	0.0668	0.00
03/07/2009	J201 On 22-December-14			jSwap	9.0100	9.0480	0.0650	0.0668	0.00
03/07/2009	J201 On 22-December-14			jSwap	9.0100	9.0480	0.0650	0.0668	0.00
03/07/2009	J201 On 22-December-14			jSwap	9.0100	9.0480	0.0650	0.0668	0.00
03/07/2009	J201 On 22-December-14			jSwap	9.0100	9.0480	0.0650	0.0668	0.00
03/07/2009	J201 On 22-December-14			jSwap	9.0100	9.0480	0.0650	0.0668	0.00
03/07/2009	J203 On 15-September-17			jSwap	9.2400	9.2670	0.1049	0.1064	0.00
03/07/2009	J203 On 15-September-17			jSwap	9.2400	9.2670	0.1049	0.1064	0.00
03/07/2009	J203 On 15-September-17			jSwap	9.2400	9.2670	0.1049	0.1064	0.00
03/07/2009	J203 On 15-September-17			jSwap	9.2400	9.2670	0.1049	0.1064	0.00
03/07/2009	J203 On 15-September-17			jSwap	9.2400	9.2670	0.1049	0.1064	0.00
03/07/2009	J203 On 15-September-17			jSwap	9.2400	9.2670	0.1049	0.1064	0.00
03/07/2009	J203 On 15-September-17			jSwap	9.2400	9.2670	0.1049	0.1064	0.00
03/07/2009	J203 On 15-September-17			jSwap	9.2400	9.2670	0.1049	0.1064	0.00
03/07/2009	J204 On 21-December-18			jSwap	9.2300	9.2600	0.1091	0.1110	0.00
03/07/2009	J204 On 21-December-18			jSwap	9.2300	9.2600	0.1091	0.1110	0.00
03/07/2009	J204 On 21-December-18			jSwap	9.2300	9.2600	0.1091	0.1110	0.00
03/07/2009	J204 On 21-December-18			jSwap	9.2300	9.2600	0.1091	0.1110	0.00
03/07/2009	J204 On 21-December-18			jSwap	9.2300	9.2600	0.1091	0.1110	0.00
03/07/2009	J204 On 21-December-18			jSwap	9.2300	9.2600	0.1091	0.1110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	JFRA On 04-February-10			jFra	7.5200	7.5640	0.0184	0.0185	0.00
03/07/2009	JFRA On 04-February-10			jFra	7.5200	7.5640	0.0184	0.0185	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-May-10			jFra	7.7700	7.8440	0.0190	0.0192	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 06-August-09			jFra	7.5200	7.5370	0.0184	0.0184	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00
03/07/2009	JFRA On 05-August-10			jFra	8.0200	8.0330	0.0196	0.0196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 05-November-09			jFra	7.3800	7.4330	0.0181	0.0182	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JFRA On 04-November-10			jFra	8.3100	8.3870	0.0203	0.0205	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 04-February-10			jNote	8.4200	8.4810	0.1536	0.1546	0.00
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00
03/07/2009	JN02 On 06-August-09			jNote	7.9900	8.0380	0.1464	0.1472	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN02 On 05-November-09			jNote	8.1800	8.2390	0.1496	0.1506	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 04-February-10			jNote	9.1700	9.2080	0.3676	0.3689	0.00
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00
03/07/2009	JN05 On 06-August-09			jNote	8.9000	8.9470	0.3599	0.3613	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN05 On 05-November-09			jNote	9.0300	9.0730	0.3637	0.3650	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 04-February-10			jNote	9.2600	9.2950	0.6018	0.6031	0.00
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00
03/07/2009	JN10 On 06-August-09			jNote	9.1500	9.1840	0.5991	0.6004	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JN10 On 05-November-09			jNote	9.2000	9.2370	0.6008	0.6021	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-July-09			jRod	7.6200	7.6190	0.0004	0.0008	0.00
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	0.0014	0.00
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	0.0014	0.00
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	0.0014	0.00
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	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
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	0.0014	0.00
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	0.0014	0.00
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	0.0014	0.00
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	0.0014	0.00
03/07/2009	JROD On 31-August-09			jRod	7.3900	7.3950	0.0010	0.0014	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-September-09			jRod	7.5900	7.5980	0.0005	0.0008	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-October-09			jRod	7.7100	7.7090	0.0009	0.0013	0.00
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00
03/07/2009	JROD On 30-November-09			jRod	7.6700	7.6650	0.0011	0.0015	0.00
03/07/2009	JROD On 31-December-09			jRod	7.8400	7.8310	0.0003	0.0007	0.00
03/07/2009	JROD On 31-December-09			jRod	7.8400	7.8310	0.0003	0.0007	0.00
03/07/2009	JROD On 31-December-09			jRod	7.8400	7.8310	0.0003	0.0007	0.00
03/07/2009	JROD On 31-December-09			jRod	7.8400	7.8310	0.0003	0.0007	0.00
03/07/2009	JROD On 31-December-09			jRod	7.8400	7.8310	0.0003	0.0007	0.00
03/07/2009	JROD On 31-December-09			jRod	7.8400	7.8310	0.0003	0.0007	0.00
03/07/2009	JROD On 31-December-09			jRod	7.8400	7.8310	0.0003	0.0007	0.00
03/07/2009	JROD On 31-December-09			jRod	7.8400	7.8310	0.0003	0.0007	0.00
03/07/2009	OTH1 On 04-February-10			Index Future	283.2600	282.8570	283.2570	282.8570	0.00
03/07/2009	OTH1 On 04-February-10			Index Future	283.2600	282.8570	283.2570	282.8570	0.00
03/07/2009	OTH1 On 04-February-10			Index Future	283.2600	282.8570	283.2570	282.8570	0.00
03/07/2009	OTH1 On 04-February-10			Index Future	283.2600	282.8570	283.2570	282.8570	0.00
03/07/2009	OTH1 On 04-February-10			Index Future	283.2600	282.8570	283.2570	282.8570	0.00
03/07/2009	OTH1 On 04-February-10			Index Future	283.2600	282.8570	283.2570	282.8570	0.00
03/07/2009	OTH1 On 04-February-10			Index Future	283.2600	282.8570	283.2570	282.8570	0.00
03/07/2009	OTH1 On 04-February-10			Index Future	283.2600	282.8570	283.2570	282.8570	0.00
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00
03/07/2009	OTH1 On 06-August-09			Index Future	273.0500	272.6650	273.0510	272.6650	3.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	OTH1 On 05-November-09			Index Future	278.0000	277.6070	277.9990	277.6070	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 06-August-09			Bond Future	7.3900	7.4370	111.3935	111.3468	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
03/07/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1241	1242	1241	1242	0.00
03/07/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	20	21	20	21	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 04-February-10			Bond Future	9.0000	9.0240	124.9030	124.7868	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-May-10			Bond Future	9.0400	9.0680	120.6308	120.5100	0.00
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00
03/07/2009	R157 On 06-August-09			Bond Future	8.8000	8.8190	127.2955	127.1848	8840.00
03/07/2009	R157 On 05-November-09			Bond Future	8.9100	8.9320	122.6287	122.5124	0.00
03/07/2009	R157 On 05-November-09			Bond Future	8.9100	8.9320	122.6287	122.5124	0.00
03/07/2009	R157 On 05-November-09			Bond Future	8.9100	8.9320	122.6287	122.5124	0.00
03/07/2009	R157 On 05-November-09			Bond Future	8.9100	8.9320	122.6287	122.5124	0.00
03/07/2009	R157 On 05-November-09			Bond Future	8.9100	8.9320	122.6287	122.5124	0.00
03/07/2009	R157 On 05-November-09			Bond Future	8.9100	8.9320	122.6287	122.5124	0.00
03/07/2009	R157 On 05-November-09			Bond Future	8.9100	8.9320	122.6287	122.5124	0.00
03/07/2009	R157 On 05-November-09			Bond Future	8.9100	8.9320	122.6287	122.5124	0.00
03/07/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	239	232	239	232	0.00
03/07/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	7651	7760	7651	7760	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 04-February-10			Bond Future	9.3900	9.4110	110.7418	110.5357	0.00
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00
03/07/2009	R186 On 06-May-10			Bond Future	9.4200	9.4420	113.0353	112.8315	0.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 06-August-09			Bond Future	9.2800	9.3020	111.8732	111.6891	11765.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09			Bond Future	9.3400	9.3590	113.8863	113.6956	0.00
03/07/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	204	199	204	199	5000.00
03/07/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	19027	19213	19027	19213	0.00
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00
03/07/2009	R201 On 04-February-10			Bond Future	9.0900	9.1170	99.8584	99.7665	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-May-10			Bond Future	9.1400	9.1660	101.9308	101.8355	0.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 06-August-09			Bond Future	8.9100	8.9360	100.5371	100.4453	2.00
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00
03/07/2009	R201 On 05-November-09			Bond Future	9.0100	9.0300	102.3433	102.2514	0.00
03/07/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	174	169	174	169	0.00
03/07/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	6439	6526	6439	6526	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 04-February-10			Bond Future	9.4900	9.5140	96.7261	96.6089	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-May-10			Bond Future	9.5400	9.5640	94.5549	94.4357	0.00
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00
03/07/2009	R203 On 06-August-09			Bond Future	9.3200	9.3430	97.3502	97.2374	1570.00
03/07/2009	R203 On 05-November-09			Bond Future	9.4100	9.4300	94.9311	94.8159	0.00
03/07/2009	R203 On 05-November-09			Bond Future	9.4100	9.4300	94.9311	94.8159	0.00
03/07/2009	R203 On 05-November-09			Bond Future	9.4100	9.4300	94.9311	94.8159	0.00
03/07/2009	R203 On 05-November-09			Bond Future	9.4100	9.4300	94.9311	94.8159	0.00
03/07/2009	R203 On 05-November-09			Bond Future	9.4100	9.4300	94.9311	94.8159	0.00
03/07/2009	R203 On 05-November-09			Bond Future	9.4100	9.4300	94.9311	94.8159	0.00
03/07/2009	R203 On 05-November-09			Bond Future	9.4100	9.4300	94.9311	94.8159	0.00
03/07/2009	R203 On 05-November-09			Bond Future	9.4100	9.4300	94.9311	94.8159	0.00
03/07/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	118	115	118	115	0.00
03/07/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	10835	10947	10835	10947	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 04-February-10			Bond Future	9.4900	9.5100	92.2997	92.1718	0.00
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00
03/07/2009	R204 On 06-May-10			Bond Future	9.5300	9.5560	94.2177	94.0870	0.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 06-August-09			Bond Future	9.3400	9.3600	92.8832	92.7612	730.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09			Bond Future	9.4200	9.4380	94.5521	94.4270	0.00
03/07/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	126	123	126	123	0.00
03/07/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	11924	12045	11924	12045	0.00
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00
03/07/2009	R206 On 04-February-10			Bond Future	9.1500	9.1700	95.1769	95.0985	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-May-10			Bond Future	9.2100	9.2350	97.1535	97.0735	0.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 06-August-09			Bond Future	8.9400	8.9610	95.3956	95.3191	1775.00
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00
03/07/2009	R206 On 05-November-09			Bond Future	9.0400	9.0670	97.1097	97.0337	0.00
03/07/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	136	132	136	132	0.00
03/07/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	5415	5487	5415	5487	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 04-February-10			Bond Future	9.5800	9.5990	85.7891	85.6640	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-May-10			Bond Future	9.6200	9.6470	87.5725	87.4383	0.00
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00
03/07/2009	R207 On 06-August-09			Bond Future	9.4400	9.4590	86.2230	86.0990	600.00
03/07/2009	R207 On 05-November-09			Bond Future	9.5100	9.5310	87.7766	87.6490	0.00
03/07/2009	R207 On 05-November-09			Bond Future	9.5100	9.5310	87.7766	87.6490	0.00
03/07/2009	R207 On 05-November-09			Bond Future	9.5100	9.5310	87.7766	87.6490	0.00
03/07/2009	R207 On 05-November-09			Bond Future	9.5100	9.5310	87.7766	87.6490	0.00
03/07/2009	R207 On 05-November-09			Bond Future	9.5100	9.5310	87.7766	87.6490	0.00
03/07/2009	R207 On 05-November-09			Bond Future	9.5100	9.5310	87.7766	87.6490	0.00
03/07/2009	R207 On 05-November-09			Bond Future	9.5100	9.5310	87.7766	87.6490	0.00
03/07/2009	R207 On 05-November-09			Bond Future	9.5100	9.5310	87.7766	87.6490	0.00
03/07/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	111	108	111	108	0.00
03/07/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	12886	13011	12886	13011	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 04-February-10			Bond Future	9.6300	9.6650	83.0111	82.8128	0.00
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00
03/07/2009	R208 On 06-May-10			Bond Future	9.7200	9.7490	81.0755	80.8923	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 06-August-09			Bond Future	9.5000	9.5310	83.3653	83.1544	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R208 On 05-November-09			Bond Future	9.5600	9.5910	81.5258	81.3182	0.00
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00
03/07/2009	R209 On 04-February-10			Bond Future	9.0200	9.0440	74.5884	74.4197	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-May-10			Bond Future	9.0400	9.0590	72.9770	72.8090	0.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 06-August-09			Bond Future	8.9500	8.9750	75.0055	74.8423	4603.00
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00
03/07/2009	R209 On 05-November-09			Bond Future	8.9900	9.0120	73.1998	73.0378	0.00
03/07/2009	TRT1 On 04-February-10			Index Future	292.7600	292.4030	292.7640	292.4030	0.00
03/07/2009	TRT1 On 04-February-10			Index Future	292.7600	292.4030	292.7640	292.4030	0.00
03/07/2009	TRT1 On 04-February-10			Index Future	292.7600	292.4030	292.7640	292.4030	0.00
03/07/2009	TRT1 On 04-February-10			Index Future	292.7600	292.4030	292.7640	292.4030	0.00
03/07/2009	TRT1 On 04-February-10			Index Future	292.7600	292.4030	292.7640	292.4030	0.00
03/07/2009	TRT1 On 04-February-10			Index Future	292.7600	292.4030	292.7640	292.4030	0.00
03/07/2009	TRT1 On 04-February-10			Index Future	292.7600	292.4030	292.7640	292.4030	0.00
03/07/2009	TRT1 On 04-February-10			Index Future	292.7600	292.4030	292.7640	292.4030	0.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 06-August-09			Index Future	282.2200	281.8680	282.2160	281.8680	100.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	TRT1 On 05-November-09			Index Future	287.3300	286.9760	287.3310	286.9760	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 15-March-10			Currency Future	6.5100	6.4223	6.5120	6.4223	0.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.2905	6.3799	6.2905	178733.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00
03/07/2009	ZAAD On 14-December-09			Currency Future	6.4500	6.3555	6.4453	6.3555	455.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	352	304	352	304	0.00
03/07/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	257	298	257	298	0.00
03/07/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	128	103	128	103	0.00
03/07/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	298	363	298	363	0.00
03/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	234	205	234	205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	234	205	234	205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	234	205	234	205	0.00
03/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	438	499	438	499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	438	499	438	499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	438	499	438	499	0.00
03/07/2009	ZAAD On 14-December-09	21.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	19.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	17.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	21.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	19.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	17.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	266	233	266	233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	21.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	19.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	17.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	266	233	266	233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	266	233	266	233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	266	233	266	233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	266	233	266	233	0.00
03/07/2009	ZAAD On 14-December-09	21.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	19.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	17.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	371	428	371	428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	21.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	19.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	17.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	21.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	19.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	17.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	371	428	371	428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	371	428	371	428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	371	428	371	428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	371	428	371	428	0.00
03/07/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	102	82	102	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	102	82	102	82	0.00
03/07/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	372	441	372	441	0.00
03/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	372	441	372	441	0.00
03/07/2009	ZAAD On 14-December-09	19.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	17.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	19.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	19.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	17.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	406	354	406	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	16.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	406	354	406	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	406	354	406	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	406	354	406	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	406	354	406	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	406	354	406	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	406	354	406	354	0.00
03/07/2009	ZAAD On 14-December-09	19.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	17.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	19.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	19.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	17.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.30	Put	Currency Future	211	248	211	248	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	16.05	Put	Currency Future	211	248	211	248	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	211	248	211	248	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	211	248	211	248	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	211	248	211	248	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	211	248	211	248	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	211	248	211	248	0.00
03/07/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	81	65	81	65	0.00
03/07/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	451	525	451	525	0.00
03/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	65	52	65	52	0.00
03/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	535	612	535	612	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	52	42	52	42	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	622	702	622	702	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	42	34	42	34	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	712	794	712	794	0.00
03/07/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	25	21	25	21	0.00
03/07/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	945	1030	945	1030	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	34	28	34	28	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	804	887	804	887	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	28	23	28	23	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	898	982	898	982	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	19	16	19	16	0.00
03/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	19	16	19	16	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1089	1175	1089	1175	0.00
03/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1089	1175	1089	1175	0.00
03/07/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	16	13	16	13	0.00
03/07/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1186	1273	1186	1273	0.00
03/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	303	266	303	266	0.00
03/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	308	361	308	361	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	295	240	295	240	0.00
03/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	115	149	115	149	0.00
03/07/2009	ZAAD On 14-December-09	16.45	Call	Currency Future	142	125	142	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	16.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	16.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	142	125	142	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	142	125	142	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.40	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	142	125	142	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	142	125	142	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	142	125	142	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	142	125	142	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	142	125	142	125	0.00
03/07/2009	ZAAD On 14-December-09	16.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	16.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	746	819	746	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	16.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	746	819	746	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	746	819	746	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.40	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	746	819	746	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	746	819	746	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	746	819	746	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	746	819	746	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	746	819	746	819	0.00
03/07/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	746	819	746	819	0.00