



Derivatives Monthly Statistics Report

For July 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10			Currency Future	8.1700	8.1257	8.1685	8.1257	2,242.00
31/07/2009	\$ / R On 14-June-10			Currency Future	8.3000	8.2552	8.2990	8.2552	0.00
31/07/2009	\$ / R On 14-September-09			Currency Future	7.9000	7.8576	7.8989	7.8576	267,958.00
31/07/2009	\$ / R On 14-December-09			Currency Future	8.0300	7.9930	8.0349	7.9930	54,666.00
31/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	567	548	567	548	0.00
31/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	549	572	549	572	0.00
31/07/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	906	876	906	876	21,795.00
31/07/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	407	421	407	421	0.00
31/07/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	697	672	697	672	0.00
31/07/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	648	667	648	667	0.00
31/07/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	420	405	420	405	21,795.00
31/07/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1321	1350	1321	1350	0.00
31/07/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	258	239	258	239	0.00
31/07/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	209	231	209	231	0.00
31/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	438	414	438	414	0.00
31/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	403	421	403	421	0.00
31/07/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	530	511	530	511	0.00
31/07/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	611	636	611	636	0.00
31/07/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	658	635	658	635	0.00
31/07/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	709	730	709	730	0.00
31/07/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	213	199	213	199	0.00
31/07/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	264	292	264	292	0.00
31/07/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	396	376	396	376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	461	483	461	483	0.00
31/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	548	529	548	529	0.00
31/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	580	603	580	603	0.00
31/07/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	213	199	213	199	0.00
31/07/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	264	292	264	292	140.00
31/07/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	415	395	415	395	0.00
31/07/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	430	452	430	452	0.00
31/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	589	567	589	567	0.00
31/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	520	541	520	541	0.00
31/07/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	518	488	518	488	0.00
31/07/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	69	80	69	80	0.00
31/07/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	314	291	314	291	0.00
31/07/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	165	183	165	183	0.00
31/07/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	135	127	135	127	110.00
31/07/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	436	469	436	469	140.00
31/07/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	123	116	123	116	0.00
31/07/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	475	508	475	508	0.00
31/07/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	818	785	818	785	0.00
31/07/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	133	142	133	142	0.00
31/07/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	510	484	510	484	0.00
31/07/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	325	341	325	341	0.00
31/07/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	210	199	210	199	75.00
31/07/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	975	1006	975	1006	0.00
31/07/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	480	451	480	451	0.00
31/07/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	82	93	82	93	0.00
31/07/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	148	139	148	139	25.00
31/07/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	399	431	399	431	25.00
31/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	634	611	634	611	0.00
31/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	465	485	465	485	0.00
31/07/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	739	713	739	713	0.00
31/07/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	590	608	590	608	0.00
31/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	611	589	611	589	0.00
31/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	492	513	492	513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	718	692	718	692	0.00
31/07/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	619	637	619	637	0.00
31/07/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	285	264	285	264	0.00
31/07/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	186	206	186	206	0.00
31/07/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	113	106	113	106	2,054.00
31/07/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	514	548	514	548	0.00
31/07/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	461	436	461	436	200.00
31/07/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	376	393	376	393	0.00
31/07/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	677	653	677	653	0.00
31/07/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	678	698	678	698	0.00
31/07/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	233	218	233	218	0.00
31/07/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	234	261	234	261	25.00
31/07/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	56	53	56	53	0.00
31/07/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	857	895	857	895	0.00
31/07/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	229	217	229	217	0.00
31/07/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	894	924	894	924	0.00
31/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	512	494	512	494	0.00
31/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	643	668	643	668	0.00
31/07/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	623	601	623	601	0.00
31/07/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	774	796	774	796	0.00
31/07/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	178	167	178	167	0.00
31/07/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	329	359	329	359	0.00
31/07/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	378	359	378	359	0.00
31/07/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	493	516	493	516	0.00
31/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	462	446	462	446	0.00
31/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	744	771	744	771	0.00
31/07/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	574	553	574	553	0.00
31/07/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	875	898	875	898	0.00
31/07/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	329	312	329	312	0.00
31/07/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	594	619	594	619	0.00
31/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	110	106	110	106	17,961.00
31/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2991	3031	2991	3031	0.00
31/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	66	64	66	64	28,101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4197	4238	4197	4238	0.00
31/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	432	418	432	418	0.00
31/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	814	842	814	842	0.00
31/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	295	286	295	286	17,961.00
31/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1277	1310	1277	1310	0.00
31/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	200	193	200	193	28,101.00
31/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1881	1918	1881	1918	0.00
31/07/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	130	126	130	126	29,153.00
31/07/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	3981	4021	3981	4021	0.00
31/07/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	544	524	544	524	0.00
31/07/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	945	969	945	969	0.00
31/07/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	381	367	381	367	2,557.00
31/07/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1482	1512	1482	1512	0.00
31/07/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	58	55	58	55	189.00
31/07/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2573	2612	2573	2612	0.00
31/07/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	20	19	20	19	1,109.00
31/07/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4285	4326	4285	4326	0.00
31/07/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	12	11	12	11	9,605.00
31/07/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	4977	5018	4977	5018	0.00
31/07/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	300	285	300	285	247.00
31/07/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	665	692	665	692	0.00
31/07/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	91	87	91	87	11,110.00
31/07/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1956	1994	1956	1994	0.00
31/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	405	391	405	391	0.00
31/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	886	915	886	915	0.00
31/07/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	516	497	516	497	0.00
31/07/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1017	1042	1017	1042	0.00
31/07/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	103	97	103	97	0.00
31/07/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	554	589	554	589	0.00
31/07/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	274	260	274	260	0.00
31/07/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	739	767	739	767	0.00
31/07/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	94	89	94	89	25.00
31/07/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	595	631	595	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	262	248	262	248	0.00
31/07/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	777	805	777	805	0.00
31/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	418	404	418	404	0.00
31/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	850	878	850	878	0.00
31/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	530	511	530	511	0.00
31/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	981	1005	981	1005	0.00
31/07/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	162	152	162	152	0.00
31/07/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	363	395	363	395	0.00
31/07/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	287	272	287	272	0.00
31/07/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	702	729	702	729	0.00
31/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	495	478	495	478	0.00
31/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	676	702	676	702	0.00
31/07/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	606	585	606	585	0.00
31/07/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	807	829	807	829	0.00
31/07/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	361	343	361	343	0.00
31/07/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	526	550	526	550	0.00
31/07/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	478	462	478	462	0.00
31/07/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	710	736	710	736	0.00
31/07/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	590	569	590	569	0.00
31/07/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	841	864	841	864	0.00
31/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	344	327	344	327	0.00
31/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	560	584	560	584	0.00
31/07/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	195	182	195	182	2,000.00
31/07/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	296	325	296	325	0.00
31/07/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	461	436	461	436	0.00
31/07/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	376	393	376	393	0.00
31/07/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	361	343	361	343	0.00
31/07/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	526	550	526	550	0.00
31/07/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	329	312	329	312	0.00
31/07/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	594	619	594	619	0.00
31/07/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	287	272	287	272	0.00
31/07/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	702	729	702	729	0.00
31/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	447	432	447	432	0.00

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31/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	779	806	779	806	0.00
31/07/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	314	298	314	298	0.00
31/07/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	629	655	629	655	0.00
31/07/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	559	539	559	539	0.00
31/07/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	910	933	910	933	0.00
31/07/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	314	298	314	298	0.00
31/07/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	629	655	629	655	0.00
31/07/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	409	382	409	382	13,157.00
31/07/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	110	124	110	124	200.00
31/07/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	37	35	37	35	200.00
31/07/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	1088	1128	1088	1128	0.00
31/07/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	86	81	86	81	140.00
31/07/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	637	674	637	674	0.00
31/07/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	79	74	79	74	30.00
31/07/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	680	717	680	717	0.00
31/07/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	120	115	120	115	3,000.00
31/07/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1585	1622	1585	1622	0.00
31/07/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	683	648	683	648	0.00
31/07/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	34	40	34	40	2,000.00
31/07/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	51	49	51	49	15,157.00
31/07/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	902	941	902	941	0.00
31/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	392	378	392	378	0.00
31/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	923	953	923	953	0.00
31/07/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	86	81	86	81	0.00
31/07/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	637	674	637	674	0.00
31/07/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	262	248	262	248	0.00
31/07/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	777	805	777	805	0.00
31/07/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	503	484	503	484	0.00
31/07/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1054	1079	1054	1079	0.00
31/07/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	250	237	250	237	0.00
31/07/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	815	844	815	844	0.00
31/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	379	366	379	366	0.00
31/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	961	991	961	991	0.00

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31/07/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	250	237	250	237	0.00
31/07/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	815	844	815	844	0.00
31/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	345	333	345	333	0.00
31/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1076	1107	1076	1107	0.00
31/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	465	448	465	448	0.00
31/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1166	1193	1166	1193	0.00
31/07/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	66	63	66	63	0.00
31/07/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	767	805	767	805	0.00
31/07/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	219	208	219	208	0.00
31/07/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	935	965	935	965	0.00
31/07/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	490	472	490	472	0.00
31/07/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1091	1117	1091	1117	0.00
31/07/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	240	227	240	227	0.00
31/07/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	855	884	855	884	0.00
31/07/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	453	437	453	437	0.00
31/07/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1204	1232	1204	1232	0.00
31/07/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	61	58	61	58	100.00
31/07/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	812	850	812	850	0.00
31/07/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	314	303	314	303	0.00
31/07/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1196	1228	1196	1228	0.00
31/07/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	47	45	47	45	0.00
31/07/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	948	987	948	987	0.00
31/07/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	783	750	783	750	13,513.00
31/07/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	148	157	148	157	0.00
31/07/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	193	183	193	183	13,513.00
31/07/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1058	1090	1058	1090	0.00
31/07/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	185	176	185	176	0.00
31/07/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1100	1133	1100	1133	0.00
31/07/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	431	415	431	415	21,978.00
31/07/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1282	1310	1282	1310	0.00
31/07/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	193	183	193	183	0.00
31/07/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1058	1090	1058	1090	0.00
31/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	334	323	334	323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1116	1147	1116	1147	0.00
31/07/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	442	426	442	426	0.00
31/07/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1243	1271	1243	1271	0.00
31/07/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	56	53	56	53	0.00
31/07/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	857	895	857	895	0.00
31/07/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	201	191	201	191	0.00
31/07/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1016	1048	1016	1048	0.00
31/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	356	344	356	344	0.00
31/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1037	1068	1037	1068	0.00
31/07/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	477	460	477	460	0.00
31/07/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1128	1154	1128	1154	0.00
31/07/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	229	217	229	217	0.00
31/07/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	894	924	894	924	0.00
31/07/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	72	68	72	68	0.00
31/07/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	723	761	723	761	0.00
31/07/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	40	38	40	38	0.00
31/07/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	1041	1081	1041	1081	0.00
31/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	178	169	178	169	0.00
31/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1143	1176	1143	1176	0.00
31/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	270	261	270	261	0.00
31/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1402	1436	1402	1436	0.00
31/07/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	31	30	31	30	0.00
31/07/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1183	1223	1183	1223	0.00
31/07/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	157	149	157	149	0.00
31/07/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1272	1306	1272	1306	0.00
31/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	255	247	255	247	0.00
31/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1487	1521	1487	1521	0.00
31/07/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	364	351	364	351	0.00
31/07/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1565	1595	1565	1595	0.00
31/07/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	25	24	25	24	0.00
31/07/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1326	1367	1326	1367	0.00
31/07/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	140	133	140	133	0.00
31/07/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1405	1440	1405	1440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	234	227	234	227	0.00
31/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1616	1651	1616	1651	0.00
31/07/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	339	327	339	327	0.00
31/07/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1690	1722	1690	1722	0.00
31/07/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	22	21	22	21	0.00
31/07/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1423	1463	1423	1463	0.00
31/07/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	130	123	130	123	0.00
31/07/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1495	1530	1495	1530	0.00
31/07/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	125	119	125	119	0.00
31/07/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1540	1576	1540	1576	0.00
31/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	248	240	248	240	0.00
31/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1529	1564	1529	1564	0.00
31/07/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	355	342	355	342	0.00
31/07/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1606	1637	1606	1637	0.00
31/07/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	140	133	140	133	0.00
31/07/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1405	1440	1405	1440	0.00
31/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	222	215	222	215	0.00
31/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1703	1739	1703	1739	0.00
31/07/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	324	313	324	313	0.00
31/07/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1775	1808	1775	1808	0.00
31/07/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	19	18	19	18	0.00
31/07/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1520	1560	1520	1560	0.00
31/07/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	116	111	116	111	0.00
31/07/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1631	1668	1631	1668	0.00
31/07/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	347	335	347	335	0.00
31/07/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1648	1679	1648	1679	0.00
31/07/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	151	144	151	144	0.00
31/07/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1316	1351	1316	1351	0.00
31/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	222	215	222	215	0.00
31/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1703	1739	1703	1739	0.00
31/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	90	88	90	88	0.00
31/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3422	3462	3422	3462	0.00
31/07/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	141	136	141	136	21,978.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3742	3781	3742	3781	0.00
31/07/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	20	20	20	20	0.00
31/07/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1471	1512	1471	1512	0.00
31/07/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	125	119	125	119	0.00
31/07/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1540	1576	1540	1576	0.00
31/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	228	221	228	221	0.00
31/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1660	1695	1660	1695	0.00
31/07/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	332	320	332	320	0.00
31/07/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1733	1765	1733	1765	0.00
31/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	195	189	195	189	0.00
31/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1926	1963	1926	1963	0.00
31/07/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	291	281	291	281	0.00
31/07/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	1992	2026	1992	2026	0.00
31/07/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	11	10	11	10	0.00
31/07/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1762	1803	1762	1803	0.00
31/07/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	98	93	98	93	0.00
31/07/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1863	1900	1863	1900	0.00
31/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	180	175	180	175	0.00
31/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2062	2099	2062	2099	0.00
31/07/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	273	264	273	264	0.00
31/07/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2124	2159	2124	2159	0.00
31/07/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	2	2	2	2	1,000.00
31/07/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2503	2545	2503	2545	0.00
31/07/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	8	8	8	8	0.00
31/07/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1909	1950	1909	1950	0.00
31/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	159	153	159	153	0.00
31/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2290	2328	2290	2328	0.00
31/07/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	247	237	247	237	0.00
31/07/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2348	2382	2348	2382	0.00
31/07/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	5	4	5	4	0.00
31/07/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2156	2197	2156	2197	0.00
31/07/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	77	73	77	73	0.00
31/07/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2192	2230	2192	2230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	176	171	176	171	0.00
31/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2108	2145	2108	2145	0.00
31/07/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	268	259	268	259	0.00
31/07/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2169	2203	2169	2203	0.00
31/07/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1958	1999	1958	1999	0.00
31/07/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	86	82	86	82	0.00
31/07/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2051	2089	2051	2089	0.00
31/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	190	184	190	184	0.00
31/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1971	2008	1971	2008	0.00
31/07/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	285	275	285	275	0.00
31/07/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2036	2070	2036	2070	0.00
31/07/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	10	9	10	9	0.00
31/07/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1811	1852	1811	1852	0.00
31/07/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	94	90	94	90	0.00
31/07/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1909	1947	1909	1947	0.00
31/07/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	381	367	381	367	26,596.00
31/07/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1482	1512	1482	1512	0.00
31/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	190	184	190	184	0.00
31/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1971	2008	1971	2008	0.00
31/07/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	9	8	9	8	0.00
31/07/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1860	1901	1860	1901	0.00
31/07/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	94	90	94	90	0.00
31/07/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1909	1947	1909	1947	0.00
31/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	172	166	172	166	0.00
31/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2153	2191	2153	2191	0.00
31/07/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	7	6	7	6	0.00
31/07/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2008	2049	2008	2049	0.00
31/07/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	83	79	83	79	0.00
31/07/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2098	2136	2098	2136	0.00
31/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	172	166	172	166	0.00
31/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2153	2191	2153	2191	0.00
31/07/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2008	2049	2008	2049	0.00
31/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	143	138	143	138	0.00
31/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2474	2513	2474	2513	0.00
31/07/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2354	2395	2354	2395	0.00
31/07/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	67	63	67	63	0.00
31/07/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2382	2420	2382	2420	0.00
31/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	139	135	139	135	0.00
31/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2521	2559	2521	2559	0.00
31/07/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2404	2445	2404	2445	0.00
31/07/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	62	59	62	59	0.00
31/07/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2477	2516	2477	2516	0.00
31/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	147	142	147	142	0.00
31/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2428	2466	2428	2466	0.00
31/07/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2454	2495	2454	2495	0.00
31/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	136	132	136	132	0.00
31/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2567	2606	2567	2606	0.00
31/07/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2454	2495	2454	2495	0.00
31/07/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	60	57	60	57	0.00
31/07/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2525	2564	2525	2564	0.00
31/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	126	122	126	122	0.00
31/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2708	2747	2708	2747	0.00
31/07/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2603	2644	2603	2644	0.00
31/07/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	56	53	56	53	0.00
31/07/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2621	2660	2621	2660	0.00
31/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	112	109	112	109	0.00
31/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2944	2983	2944	2983	0.00
31/07/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2802	2844	2802	2844	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	49	47	49	47	0.00
31/07/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2814	2854	2814	2854	0.00
31/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	100	97	100	97	0.00
31/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3182	3222	3182	3222	0.00
31/07/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	3052	3093	3052	3093	0.00
31/07/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	42	40	42	40	0.00
31/07/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3057	3097	3057	3097	0.00
31/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	102	99	102	99	0.00
31/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3134	3174	3134	3174	0.00
31/07/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	5101	5143	5101	5143	0.00
31/07/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2952	2993	2952	2993	0.00
31/07/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	43	41	43	41	0.00
31/07/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3008	3048	3008	3048	0.00
31/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	107	104	107	104	0.00
31/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3039	3078	3039	3078	0.00
31/07/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2902	2943	2902	2943	0.00
31/07/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	46	44	46	44	0.00
31/07/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2911	2951	2911	2951	0.00
31/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	105	102	105	102	0.00
31/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3086	3126	3086	3126	0.00
31/07/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2852	2893	2852	2893	0.00
31/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	120	117	120	117	0.00
31/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2802	2841	2802	2841	0.00
31/07/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2553	2594	2553	2594	0.00
31/07/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2305	2346	2305	2346	0.00
31/07/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	69	66	69	66	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2334	2373	2334	2373	0.00
31/07/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	64	61	64	61	0.00
31/07/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2429	2468	2429	2468	0.00
31/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	123	119	123	119	0.00
31/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2755	2794	2755	2794	0.00
31/07/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	54	51	54	51	0.00
31/07/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2669	2708	2669	2708	0.00
31/07/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2703	2744	2703	2744	0.00
31/07/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	51	48	51	48	0.00
31/07/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2766	2805	2766	2805	0.00
31/07/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2752	2794	2752	2794	0.00
31/07/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	49	47	49	47	0.00
31/07/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2814	2854	2814	2854	0.00
31/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	115	111	115	111	0.00
31/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2896	2936	2896	2936	0.00
31/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	110	106	110	106	0.00
31/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2991	3031	2991	3031	0.00
31/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	117	114	117	114	0.00
31/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2849	2888	2849	2888	0.00
31/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	129	125	129	125	0.00
31/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2661	2700	2661	2700	0.00
31/07/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2205	2246	2205	2246	0.00
31/07/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	74	71	74	71	0.00
31/07/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2239	2278	2239	2278	0.00
31/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	136	132	136	132	0.00
31/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2567	2606	2567	2606	0.00
31/07/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2057	2098	2057	2098	0.00
31/07/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	80	76	80	76	0.00
31/07/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2145	2183	2145	2183	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	123	119	123	119	0.00
31/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2755	2794	2755	2794	0.00
31/07/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2255	2296	2255	2296	0.00
31/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	98	95	98	95	0.00
31/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3230	3269	3230	3269	0.00
31/07/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	92	90	92	90	0.00
31/07/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3364	3404	3364	3404	0.00
31/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	96	93	96	93	0.00
31/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3277	3317	3277	3317	0.00
31/07/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	58	55	58	55	9,530.00
31/07/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2573	2612	2573	2612	0.00
31/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	96	93	96	93	0.00
31/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3277	3317	3277	3317	0.00
31/07/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2653	2694	2653	2694	0.00
31/07/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	52	50	52	50	0.00
31/07/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2717	2757	2717	2757	0.00
31/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	94	91	94	91	0.00
31/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3325	3366	3325	3366	0.00
31/07/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2703	2744	2703	2744	0.00
31/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	85	82	85	82	0.00
31/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3566	3607	3566	3607	0.00
31/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	92	89	92	89	0.00
31/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3373	3414	3373	3414	0.00
31/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	81	79	81	79	0.00
31/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3663	3704	3663	3704	0.00
31/07/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2952	2993	2952	2993	0.00
31/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	88	86	88	86	0.00
31/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3470	3510	3470	3510	0.00
31/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	86	84	86	84	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3518	3558	3518	3558	0.00
31/07/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2653	2694	2653	2694	0.00
31/07/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2404	2445	2404	2445	0.00
31/07/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2305	2346	2305	2346	0.00
31/07/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	5	5	5	5	0.00
31/07/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	2106	2147	2106	2147	0.00
31/07/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	80	76	80	76	0.00
31/07/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2145	2183	2145	2183	0.00
31/07/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3402	3443	3402	3443	0.00
31/07/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	39	37	39	37	0.00
31/07/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3154	3194	3154	3194	0.00
31/07/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	40	39	40	39	0.00
31/07/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3106	3146	3106	3146	0.00
31/07/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	36	34	36	34	0.00
31/07/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3301	3341	3301	3341	0.00
31/07/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	38	36	38	36	0.00
31/07/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3203	3243	3203	3243	0.00
31/07/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	20	19	20	19	10,100.00
31/07/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4285	4326	4285	4326	0.00
31/07/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	30	29	30	29	0.00
31/07/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3595	3636	3595	3636	0.00
31/07/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	32	31	32	31	0.00
31/07/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3497	3538	3497	3538	0.00
31/07/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	25	24	25	24	0.00
31/07/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	3990	4031	3990	4031	0.00
31/07/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	19	18	19	18	0.00
31/07/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4384	4425	4384	4425	0.00
31/07/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	14	13	14	13	0.00
31/07/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4779	4820	4779	4820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	11	10	11	10	0.00
31/07/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5176	5217	5176	5217	0.00
31/07/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	26	25	26	25	0.00
31/07/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3891	3932	3891	3932	0.00
31/07/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	15	14	15	14	0.00
31/07/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4680	4721	4680	4721	0.00
31/07/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	12	11	12	11	0.00
31/07/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5077	5118	5077	5118	0.00
31/07/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	164	155	164	155	0.00
31/07/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1229	1262	1229	1262	0.00
31/07/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	104	100	104	100	0.00
31/07/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1769	1807	1769	1807	0.00
31/07/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	23	22	23	22	0.00
31/07/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4088	4129	4088	4129	0.00
31/07/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	10	9	10	9	0.00
31/07/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5275	5316	5275	5316	0.00
31/07/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	112	107	112	107	0.00
31/07/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1677	1714	1677	1714	0.00
31/07/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	74	71	74	71	0.00
31/07/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2239	2278	2239	2278	0.00
31/07/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	34	32	34	32	0.00
31/07/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3399	3439	3399	3439	0.00
31/07/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	16	15	16	15	0.00
31/07/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4581	4622	4581	4622	0.00
31/07/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	210	199	210	199	0.00
31/07/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	975	1006	975	1006	0.00
31/07/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	27	26	27	26	0.00
31/07/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3792	3833	3792	3833	0.00
31/07/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	8	8	8	8	0.00
31/07/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5573	5615	5573	5615	0.00
31/07/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	17	16	17	16	0.00
31/07/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4483	4523	4483	4523	0.00
31/07/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	12	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5077	5118	5077	5118	0.00
31/07/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	8	7	8	7	0.00
31/07/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5673	5714	5673	5714	0.00
31/07/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	29	27	29	27	0.00
31/07/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3694	3734	3694	3734	0.00
31/07/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	13	12	13	12	0.00
31/07/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4878	4919	4878	4919	0.00
31/07/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	9	8	9	8	0.00
31/07/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5474	5515	5474	5515	0.00
31/07/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	22	20	22	20	0.00
31/07/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4187	4227	4187	4227	0.00
31/07/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	14	13	14	13	0.00
31/07/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4779	4820	4779	4820	0.00
31/07/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	9	9	9	9	0.00
31/07/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5375	5416	5375	5416	0.00
31/07/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	135	128	135	128	0.00
31/07/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1450	1485	1450	1485	0.00
31/07/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	88	84	88	84	0.00
31/07/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2003	2041	2003	2041	0.00
31/07/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	28	27	28	27	0.00
31/07/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3743	3784	3743	3784	0.00
31/07/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	19	18	19	18	0.00
31/07/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4334	4375	4334	4375	0.00
31/07/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	13	12	13	12	0.00
31/07/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4928	4969	4928	4969	0.00
31/07/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	9	8	9	8	0.00
31/07/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5524	5565	5524	5565	0.00
31/07/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	27	26	27	26	0.00
31/07/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3792	3833	3792	3833	0.00
31/07/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	415	395	415	395	0.00
31/07/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	430	452	430	452	0.00
31/07/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	145	138	145	138	0.00
31/07/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1360	1395	1360	1395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	42	40	42	40	0.00
31/07/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3057	3097	3057	3097	0.00
31/07/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	30	28	30	28	0.00
31/07/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3645	3685	3645	3685	0.00
31/07/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	21	20	21	20	0.00
31/07/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4236	4277	4236	4277	0.00
31/07/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	14	13	14	13	0.00
31/07/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4829	4870	4829	4870	0.00
31/07/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	485	460	485	460	0.00
31/07/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	350	367	350	367	0.00
31/07/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	164	155	164	155	0.00
31/07/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1229	1262	1229	1262	0.00
31/07/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	23	22	23	22	0.00
31/07/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4088	4129	4088	4129	0.00
31/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	210	204	210	204	0.00
31/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1792	1828	1792	1828	0.00
31/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	180	175	180	175	0.00
31/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2062	2099	2062	2099	0.00
31/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	163	158	163	158	0.00
31/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2244	2282	2244	2282	0.00
31/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	154	149	154	149	0.00
31/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2336	2374	2336	2374	0.00
31/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	59	57	59	57	0.00
31/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4440	4482	4440	4482	0.00
31/07/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	101	96	101	96	0.00
31/07/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1816	1853	1816	1853	0.00
31/07/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	44	42	44	42	0.00
31/07/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	2960	2999	2960	2999	0.00
31/07/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	31	30	31	30	0.00
31/07/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3546	3587	3546	3587	0.00
31/07/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	22	21	22	21	0.00
31/07/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4137	4178	4137	4178	0.00
31/07/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	10	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5226	5267	5226	5267	0.00
31/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	241	233	241	233	0.00
31/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1573	1608	1573	1608	0.00
31/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	86	84	86	84	0.00
31/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3518	3558	3518	3558	0.00
31/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	38	37	38	37	0.00
31/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5569	5611	5569	5611	0.00
31/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	592	563	592	563	0.00
31/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	257	270	257	270	0.00
31/07/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	36	34	36	34	0.00
31/07/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3301	3341	3301	3341	0.00
31/07/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	12	12	12	12	0.00
31/07/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1713	1754	1713	1754	0.00
31/07/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	10	9	10	9	0.00
31/07/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1811	1852	1811	1852	0.00
31/07/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	8	8	8	8	0.00
31/07/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1909	1950	1909	1950	0.00
31/07/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2503	2545	2503	2545	0.00
31/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	263	254	263	254	0.00
31/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1444	1478	1444	1478	0.00
31/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	120	117	120	117	0.00
31/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2802	2841	2802	2841	0.00
31/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	40	39	40	39	0.00
31/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5421	5463	5421	5463	0.00
31/07/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	14	13	14	13	0.00
31/07/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1665	1705	1665	1705	0.00
31/07/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	11	10	11	10	0.00
31/07/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1762	1803	1762	1803	0.00
31/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	278	269	278	269	0.00
31/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1360	1393	1360	1393	0.00
31/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	41	40	41	40	0.00
31/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5323	5365	5323	5365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	621	592	621	592	0.00
31/07/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	236	249	236	249	0.00
31/07/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	201	191	201	191	0.00
31/07/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1016	1048	1016	1048	0.00
31/07/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	37	35	37	35	0.00
31/07/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3252	3292	3252	3292	0.00
31/07/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	27	25	27	25	0.00
31/07/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3842	3882	3842	3882	0.00
31/07/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	15	14	15	14	0.00
31/07/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1616	1657	1616	1657	0.00
31/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	287	277	287	277	0.00
31/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1318	1351	1318	1351	0.00
31/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	107	104	107	104	0.00
31/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3039	3078	3039	3078	0.00
31/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	42	41	42	41	0.00
31/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5274	5315	5274	5315	0.00
31/07/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	651	621	651	621	0.00
31/07/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	216	228	216	228	0.00
31/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	305	294	305	294	0.00
31/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1236	1269	1236	1269	0.00
31/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	44	42	44	42	0.00
31/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5175	5217	5175	5217	0.00
31/07/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	151	144	151	144	0.00
31/07/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1316	1351	1316	1351	0.00
31/07/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2205	2246	2205	2246	0.00
31/07/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	35	33	35	33	0.00
31/07/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3350	3390	3350	3390	0.00
31/07/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	25	24	25	24	0.00
31/07/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	3940	3981	3940	3981	0.00
31/07/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	17	16	17	16	0.00
31/07/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4532	4573	4532	4573	0.00
31/07/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	8	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5723	5764	5723	5764	0.00
31/07/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3002	3043	3002	3043	0.00
31/07/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	3102	3143	3102	3143	0.00
31/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	78	76	78	76	0.00
31/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3760	3801	3760	3801	0.00
31/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	35	34	35	34	0.00
31/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5816	5858	5816	5858	0.00
31/07/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	26	25	26	25	0.00
31/07/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3891	3932	3891	3932	0.00
31/07/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2255	2296	2255	2296	0.00
31/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	216	209	216	209	0.00
31/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1748	1783	1748	1783	0.00
31/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	83	81	83	81	0.00
31/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3615	3655	3615	3655	0.00
31/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	80	78	80	78	0.00
31/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3711	3752	3711	3752	0.00
31/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	35	34	35	34	0.00
31/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5767	5809	5767	5809	0.00
31/07/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	7	6	7	6	0.00
31/07/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5872	5913	5872	5913	0.00
31/07/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3152	3193	3152	3193	0.00
31/07/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3252	3293	3252	3293	0.00
31/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	78	76	78	76	0.00
31/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3760	3801	3760	3801	0.00
31/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	76	74	76	74	0.00
31/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3857	3898	3857	3898	0.00
31/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	73	71	73	71	0.00
31/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	3954	3995	3954	3995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	33	31	33	31	0.00
31/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6014	6056	6014	6056	0.00
31/07/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5772	5814	5772	5814	0.00
31/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	205	198	205	198	0.00
31/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1836	1873	1836	1873	0.00
31/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	98	95	98	95	0.00
31/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3230	3269	3230	3269	0.00
31/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	80	78	80	78	0.00
31/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3711	3752	3711	3752	0.00
31/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	77	75	77	75	0.00
31/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3808	3849	3808	3849	0.00
31/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	34	33	34	33	0.00
31/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5866	5908	5866	5908	0.00
31/07/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	27	25	27	25	0.00
31/07/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3842	3882	3842	3882	0.00
31/07/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	18	17	18	17	0.00
31/07/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4433	4474	4433	4474	0.00
31/07/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	8	7	8	7	0.00
31/07/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5623	5664	5623	5664	0.00
31/07/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2902	2943	2902	2943	0.00
31/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	37	36	37	36	0.00
31/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5668	5710	5668	5710	0.00
31/07/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	7	6	7	6	0.00
31/07/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	5972	6013	5972	6013	0.00
31/07/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3152	3193	3152	3193	0.00
31/07/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3352	3393	3352	3393	0.00
31/07/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3002	3043	3002	3043	0.00
31/07/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3202	3243	3202	3243	0.00
31/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	270	261	270	261	0.00
31/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1402	1436	1402	1436	0.00
31/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	41	39	41	39	0.00
31/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5372	5414	5372	5414	0.00
31/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	592	563	592	563	0.00
31/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	257	270	257	270	0.00
31/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	367	355	367	355	0.00
31/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	999	1029	999	1029	0.00
31/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	45	44	45	44	0.00
31/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5077	5118	5077	5118	0.00
31/07/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	5	4	5	4	0.00
31/07/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2156	2197	2156	2197	0.00
31/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	334	323	334	323	0.00
31/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1116	1147	1116	1147	0.00
31/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	132	128	132	128	0.00
31/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2614	2653	2614	2653	0.00
31/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	105	102	105	102	0.00
31/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3086	3126	3086	3126	0.00
31/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	43	42	43	42	0.00
31/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5224	5266	5224	5266	0.00
31/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	117	114	117	114	0.00
31/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2849	2888	2849	2888	0.00
31/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	94	91	94	91	0.00
31/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3325	3366	3325	3366	0.00
31/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	39	38	39	38	0.00
31/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5471	5512	5471	5512	0.00
31/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	139	135	139	135	0.00
31/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2521	2559	2521	2559	0.00
31/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	132	128	132	128	0.00
31/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2614	2653	2614	2653	0.00
31/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	45	43	45	43	0.00
31/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5126	5168	5126	5168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	324	313	324	313	0.00
31/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1155	1187	1155	1187	0.00
31/07/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3202	3243	3202	3243	0.00
31/07/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3302	3343	3302	3343	0.00
31/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	39	37	39	37	0.00
31/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5520	5562	5520	5562	0.00
31/07/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	30	28	30	28	0.00
31/07/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3645	3685	3645	3685	0.00
31/07/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	14	13	14	13	0.00
31/07/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4829	4870	4829	4870	0.00
31/07/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6021	6063	6021	6063	0.00
31/07/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2752	2794	2752	2794	0.00
31/07/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3252	3293	3252	3293	0.00
31/07/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3452	3493	3452	3493	0.00
31/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	46	45	46	45	0.00
31/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5028	5069	5028	5069	0.00
31/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	150	146	150	146	0.00
31/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2382	2420	2382	2420	0.00
31/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	49	48	49	48	0.00
31/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4881	4922	4881	4922	0.00
31/07/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	9	8	9	8	0.00
31/07/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5424	5465	5424	5465	0.00
31/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	154	149	154	149	0.00
31/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2336	2374	2336	2374	0.00
31/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	50	49	50	49	0.00
31/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4832	4873	4832	4873	0.00
31/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	563	536	563	536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	279	293	279	293	0.00
31/07/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	10	9	10	9	0.00
31/07/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5325	5366	5325	5366	0.00
31/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	52	51	52	51	0.00
31/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4734	4775	4734	4775	0.00
31/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	167	162	167	162	0.00
31/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2199	2236	2199	2236	0.00
31/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	159	153	159	153	0.00
31/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2290	2328	2290	2328	0.00
31/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	51	50	51	50	0.00
31/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4783	4824	4783	4824	0.00
31/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	185	179	185	179	0.00
31/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2016	2054	2016	2054	0.00
31/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	60	58	60	58	0.00
31/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4392	4433	4392	4433	0.00
31/07/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	892	857	892	857	0.00
31/07/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	107	114	107	114	0.00
31/07/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	240	227	240	227	0.00
31/07/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	855	884	855	884	0.00
31/07/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	16	15	16	15	0.00
31/07/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4631	4672	4631	4672	0.00
31/07/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	12	11	12	11	0.00
31/07/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5027	5068	5027	5068	0.00
31/07/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	27	26	27	26	0.00
31/07/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1278	1318	1278	1318	0.00
31/07/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	17	16	17	16	0.00
31/07/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1568	1608	1568	1608	0.00
31/07/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	14	13	14	13	0.00
31/07/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1665	1705	1665	1705	0.00
31/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	205	198	205	198	0.00
31/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1836	1873	1836	1873	0.00
31/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	63	61	63	61	0.00
31/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4294	4335	4294	4335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	930	895	930	895	0.00
31/07/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	95	102	95	102	0.00
31/07/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	29	28	29	28	0.00
31/07/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1230	1270	1230	1270	0.00
31/07/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	19	18	19	18	0.00
31/07/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1520	1560	1520	1560	0.00
31/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	658	634	658	634	0.00
31/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	439	458	439	458	0.00
31/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	64	62	64	62	0.00
31/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4246	4287	4246	4287	0.00
31/07/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	806	779	806	779	0.00
31/07/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	507	524	507	524	0.00
31/07/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	317	306	317	306	0.00
31/07/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1818	1851	1818	1851	0.00
31/07/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	304	293	304	293	0.00
31/07/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1905	1938	1905	1938	0.00
31/07/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	279	269	279	269	0.00
31/07/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2080	2114	2080	2114	0.00
31/07/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	257	248	257	248	0.00
31/07/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2258	2293	2258	2293	0.00
31/07/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	120	116	120	116	0.00
31/07/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4221	4261	4221	4261	0.00
31/07/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	783	756	783	756	0.00
31/07/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	534	551	534	551	0.00
31/07/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	310	299	310	299	0.00
31/07/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1861	1894	1861	1894	0.00
31/07/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	297	287	297	287	0.00
31/07/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1948	1982	1948	1982	0.00
31/07/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	263	253	263	253	0.00
31/07/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2214	2248	2214	2248	0.00
31/07/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	252	243	252	243	0.00
31/07/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2303	2337	2303	2337	0.00
31/07/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	118	114	118	114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4269	4309	4269	4309	0.00
31/07/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	23	23	23	23	0.00
31/07/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1374	1415	1374	1415	0.00
31/07/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	304	293	304	293	0.00
31/07/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1905	1938	1905	1938	0.00
31/07/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	257	248	257	248	0.00
31/07/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2258	2293	2258	2293	0.00
31/07/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	236	228	236	228	0.00
31/07/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2437	2472	2437	2472	0.00
31/07/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	113	109	113	109	0.00
31/07/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4414	4453	4414	4453	0.00
31/07/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	683	652	683	652	0.00
31/07/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	198	209	198	209	0.00
31/07/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	185	176	185	176	0.00
31/07/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1100	1133	1100	1133	0.00
31/07/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	47	45	47	45	0.00
31/07/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2862	2902	2862	2902	0.00
31/07/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	31	30	31	30	0.00
31/07/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3546	3587	3546	3587	0.00
31/07/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	10	9	10	9	0.00
31/07/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5325	5366	5325	5366	0.00
31/07/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	17	16	17	16	0.00
31/07/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1568	1608	1568	1608	0.00
31/07/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1958	1999	1958	1999	0.00
31/07/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2057	2098	2057	2098	0.00
31/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	176	171	176	171	0.00
31/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2108	2145	2108	2145	0.00
31/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	167	162	167	162	0.00
31/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2199	2236	2199	2236	0.00
31/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	55	54	55	54	0.00
31/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4587	4628	4587	4628	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	285	275	285	275	0.00
31/07/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2036	2070	2036	2070	0.00
31/07/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	252	243	252	243	0.00
31/07/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2303	2337	2303	2337	0.00
31/07/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	241	232	241	232	0.00
31/07/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2392	2427	2392	2427	0.00
31/07/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	231	223	231	223	0.00
31/07/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2482	2518	2482	2518	0.00
31/07/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	222	214	222	214	0.00
31/07/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2573	2609	2573	2609	0.00
31/07/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	107	104	107	104	0.00
31/07/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4558	4598	4558	4598	0.00
31/07/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	855	821	855	821	0.00
31/07/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	120	128	120	128	0.00
31/07/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	25	24	25	24	0.00
31/07/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1326	1367	1326	1367	0.00
31/07/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	12	12	12	12	0.00
31/07/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1713	1754	1713	1754	0.00
31/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	200	193	200	193	0.00
31/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1881	1918	1881	1918	0.00
31/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	62	60	62	60	0.00
31/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4343	4384	4343	4384	0.00
31/07/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	310	299	310	299	0.00
31/07/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1861	1894	1861	1894	0.00
31/07/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	114	110	114	110	0.00
31/07/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4365	4405	4365	4405	0.00
31/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	682	658	682	658	0.00
31/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	413	432	413	432	0.00
31/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	216	209	216	209	0.00
31/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1748	1783	1748	1783	0.00
31/07/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1184	1144	1184	1144	0.00
31/07/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	49	51	49	51	0.00
31/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	592	563	592	563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	257	270	257	270	0.00
31/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	817	789	817	789	0.00
31/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	298	314	298	314	0.00
31/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	248	240	248	240	0.00
31/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1529	1564	1529	1564	0.00
31/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	64	62	64	62	0.00
31/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4246	4287	4246	4287	0.00
31/07/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	933	903	933	903	0.00
31/07/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	384	397	384	397	0.00
31/07/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	372	359	372	359	0.00
31/07/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1523	1554	1523	1554	0.00
31/07/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	297	287	297	287	0.00
31/07/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1948	1982	1948	1982	0.00
31/07/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	31	30	31	30	0.00
31/07/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1183	1223	1183	1223	0.00
31/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	846	818	846	818	0.00
31/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	278	292	278	292	0.00
31/07/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	960	930	960	930	0.00
31/07/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	361	374	361	374	0.00
31/07/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	317	306	317	306	0.00
31/07/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1818	1851	1818	1851	0.00
31/07/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	128	124	128	124	0.00
31/07/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4029	4069	4029	4069	0.00
31/07/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1229	1189	1229	1189	0.00
31/07/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	44	46	44	46	0.00
31/07/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	77	73	77	73	0.00
31/07/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2192	2230	2192	2230	0.00
31/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	876	848	876	848	0.00
31/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	258	272	258	272	0.00
31/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	263	254	263	254	0.00
31/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1444	1478	1444	1478	0.00
31/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	67	65	67	65	0.00
31/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4149	4189	4149	4189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	988	957	988	957	0.00
31/07/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	339	352	339	352	0.00
31/07/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	391	376	391	376	0.00
31/07/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1442	1471	1442	1471	0.00
31/07/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	372	359	372	359	0.00
31/07/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1523	1554	1523	1554	0.00
31/07/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	126	122	126	122	0.00
31/07/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4077	4117	4077	4117	0.00
31/07/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1139	1099	1139	1099	0.00
31/07/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	54	56	54	56	0.00
31/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	563	536	563	536	0.00
31/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	279	293	279	293	0.00
31/07/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	72	68	72	68	0.00
31/07/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2287	2325	2287	2325	0.00
31/07/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	19	18	19	18	0.00
31/07/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4334	4375	4334	4375	0.00
31/07/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1139	1099	1139	1099	0.00
31/07/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	54	56	54	56	0.00
31/07/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1275	1235	1275	1235	0.00
31/07/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	40	42	40	42	0.00
31/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	34	33	34	33	0.00
31/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1135	1175	1135	1175	0.00
31/07/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	29	28	29	28	0.00
31/07/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1230	1270	1230	1270	0.00
31/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	907	878	907	878	0.00
31/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	239	253	239	253	0.00
31/07/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	1017	986	1017	986	0.00
31/07/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	318	330	318	330	0.00
31/07/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	400	386	400	386	0.00
31/07/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1401	1430	1401	1430	0.00
31/07/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4485	4443	4485	4443	0.00
31/07/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2986	2944	2986	2944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1508	1467	1508	1467	0.00
31/07/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	23	24	23	24	0.00
31/07/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7516	7558	7516	7558	0.00
31/07/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4499	4458	4499	4458	0.00
31/07/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	2999	2958	2999	2958	0.00
31/07/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1501	1460	1501	1460	0.00
31/07/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4501	4543	4501	4543	0.00
31/07/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	6001	6042	6001	6042	0.00
31/07/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7501	7542	7501	7542	0.00
31/07/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4519	4476	4519	4476	0.00
31/07/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	3025	2982	3025	2982	0.00
31/07/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	6	7	6	7	0.00
31/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1572	1533	1572	1533	0.00
31/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	53	57	53	57	0.00
31/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	57	55	57	55	0.00
31/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4538	4579	4538	4579	0.00
31/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	17	17	17	17	0.00
31/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7499	7541	7499	7541	0.00
31/07/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4550	4506	4550	4506	0.00
31/07/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3061	3017	3061	3017	0.00
31/07/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	12	12	12	12	0.00
31/07/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1645	1604	1645	1604	0.00
31/07/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	96	99	96	99	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	176	169	176	169	0.00
31/07/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3127	3164	3127	3164	0.00
31/07/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	70	68	70	68	0.00
31/07/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6021	6063	6021	6063	0.00
31/07/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	47	45	47	45	0.00
31/07/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7498	7540	7498	7540	0.00
31/07/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4735	4693	4735	4693	0.00
31/07/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3236	3194	3236	3194	0.00
31/07/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1748	1707	1748	1707	0.00
31/07/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	13	14	13	14	0.00
31/07/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	536	509	536	509	0.00
31/07/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	301	316	301	316	0.00
31/07/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7266	7308	7266	7308	0.00
31/07/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4699	4658	4699	4658	0.00
31/07/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3199	3158	3199	3158	0.00
31/07/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1700	1659	1700	1659	0.00
31/07/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	344	320	344	320	0.00
31/07/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	145	162	145	162	0.00
31/07/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4301	4343	4301	4343	0.00
31/07/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5801	5842	5801	5842	0.00
31/07/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7301	7342	7301	7342	0.00
31/07/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4769	4726	4769	4726	0.00
31/07/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3273	3230	3273	3230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	4	5	4	5	0.00
31/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1800	1760	1800	1760	0.00
31/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	32	34	32	34	0.00
31/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	19	18	19	18	0.00
31/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7251	7293	7251	7293	0.00
31/07/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4799	4756	4799	4756	0.00
31/07/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3308	3264	3308	3264	0.00
31/07/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	9	9	9	9	0.00
31/07/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1863	1821	1863	1821	0.00
31/07/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	64	66	64	66	0.00
31/07/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	193	186	193	186	0.00
31/07/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2894	2931	2894	2931	0.00
31/07/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	116	112	116	112	0.00
31/07/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4317	4357	4317	4357	0.00
31/07/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	75	72	75	72	0.00
31/07/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5776	5817	5776	5817	0.00
31/07/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	50	48	50	48	0.00
31/07/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7251	7293	7251	7293	0.00
31/07/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4749	4708	4749	4708	0.00
31/07/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3249	3208	3249	3208	0.00
31/07/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1750	1709	1750	1709	0.00
31/07/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	375	350	375	350	0.00
31/07/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	127	142	127	142	0.00
31/07/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4251	4293	4251	4293	0.00
31/07/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5751	5792	5751	5792	0.00
31/07/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7251	7292	7251	7292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	16	15	16	15	0.00
31/07/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4631	4672	4631	4672	0.00
31/07/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	43	41	43	41	0.00
31/07/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	994	1034	994	1034	0.00
31/07/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	20	20	20	20	0.00
31/07/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1471	1512	1471	1512	0.00
31/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1040	1009	1040	1009	0.00
31/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	172	183	172	183	0.00
31/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	305	294	305	294	0.00
31/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1236	1269	1236	1269	0.00
31/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	287	277	287	277	0.00
31/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1318	1351	1318	1351	0.00
31/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	228	221	228	221	0.00
31/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1660	1695	1660	1695	0.00
31/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	74	72	74	72	0.00
31/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3906	3946	3906	3946	0.00
31/07/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1173	1139	1173	1139	0.00
31/07/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	224	234	224	234	0.00
31/07/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	410	395	410	395	0.00
31/07/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1361	1390	1361	1390	0.00
31/07/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	355	342	355	342	0.00
31/07/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1606	1637	1606	1637	0.00
31/07/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	143	138	143	138	0.00
31/07/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3694	3733	3694	3733	0.00
31/07/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	3036	2994	3036	2994	0.00
31/07/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	2041	2000	2041	2000	0.00
31/07/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	6	7	6	7	0.00
31/07/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1094	1055	1094	1055	0.00
31/07/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	60	62	60	62	0.00
31/07/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	1006	967	1006	967	0.00
31/07/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	7	9	7	9	0.00
31/07/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	558	526	558	526	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	59	68	59	68	0.00
31/07/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3074	3032	3074	3032	0.00
31/07/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2085	2043	2085	2043	0.00
31/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	17	17	17	17	0.00
31/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1189	1153	1189	1153	0.00
31/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	120	127	120	127	0.00
31/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	72	70	72	70	0.00
31/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4003	4044	4003	4044	0.00
31/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	47	46	47	46	0.00
31/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4979	5020	4979	5020	0.00
31/07/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3110	3066	3110	3066	0.00
31/07/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	11	11	11	11	0.00
31/07/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2139	2095	2139	2095	0.00
31/07/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	40	40	40	40	0.00
31/07/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1282	1243	1282	1243	0.00
31/07/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	183	188	183	188	0.00
31/07/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	179	173	179	173	0.00
31/07/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3080	3117	3080	3117	0.00
31/07/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	93	90	93	90	0.00
31/07/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	4994	5035	4994	5035	0.00
31/07/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2240	2198	2240	2198	0.00
31/07/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	5	5	5	5	0.00
31/07/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1203	1162	1203	1162	0.00
31/07/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	4	5	4	5	0.00
31/07/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	727	691	727	691	0.00
31/07/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	28	33	28	33	0.00
31/07/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3223	3181	3223	3181	0.00
31/07/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	5	5	5	5	0.00
31/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2233	2190	2233	2190	0.00
31/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	14	15	14	15	0.00
31/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1312	1275	1312	1275	0.00
31/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	93	99	93	99	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2330	2286	2330	2286	0.00
31/07/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	31	31	31	31	0.00
31/07/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1438	1399	1438	1399	0.00
31/07/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	139	143	139	143	0.00
31/07/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	136	132	136	132	0.00
31/07/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3837	3877	3837	3877	0.00
31/07/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	99	96	99	96	0.00
31/07/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4800	4841	4800	4841	0.00
31/07/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6568	6610	6568	6610	0.00
31/07/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1253	1212	1253	1212	0.00
31/07/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	772	735	772	735	0.00
31/07/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	23	27	23	27	0.00
31/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2282	2240	2282	2240	0.00
31/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	14	14	14	14	0.00
31/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1354	1316	1354	1316	0.00
31/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	85	91	85	91	0.00
31/07/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7117	7159	7117	7159	0.00
31/07/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	169	163	169	163	0.00
31/07/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3220	3258	3220	3258	0.00
31/07/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	122	118	122	118	0.00
31/07/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4173	4213	4173	4213	0.00
31/07/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	89	86	89	86	0.00
31/07/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5140	5181	5140	5181	0.00
31/07/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3286	3244	3286	3244	0.00
31/07/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2289	2247	2289	2247	0.00
31/07/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1321	1280	1321	1280	0.00
31/07/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	36	37	36	37	0.00
31/07/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7217	7258	7217	7258	0.00
31/07/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1302	1261	1302	1261	0.00
31/07/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	3	4	3	4	0.00
31/07/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	817	780	817	780	0.00
31/07/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	18	22	18	22	0.00
31/07/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3323	3280	3323	3280	0.00
31/07/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2332	2289	2332	2289	0.00
31/07/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	13	13	13	13	0.00
31/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1396	1359	1396	1359	0.00
31/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	78	83	78	83	0.00
31/07/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	707	683	707	683	0.00
31/07/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	389	407	389	407	0.00
31/07/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3358	3314	3358	3314	0.00
31/07/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	9	9	9	9	0.00
31/07/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2378	2335	2378	2335	0.00
31/07/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	29	29	29	29	0.00
31/07/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1478	1439	1478	1439	0.00
31/07/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	129	134	129	134	0.00
31/07/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	830	802	830	802	0.00
31/07/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	481	497	481	497	0.00
31/07/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	164	158	164	158	0.00
31/07/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3315	3353	3315	3353	0.00
31/07/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	87	84	87	84	0.00
31/07/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5238	5279	5238	5279	0.00
31/07/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3701	3743	3701	3743	0.00
31/07/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4701	4743	4701	4743	0.00
31/07/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3186	3144	3186	3144	0.00
31/07/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2190	2148	2190	2148	0.00
31/07/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7316	7358	7316	7358	0.00
31/07/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3801	3843	3801	3843	0.00
31/07/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4801	4843	4801	4843	0.00
31/07/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3209	3165	3209	3165	0.00
31/07/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	10	10	10	10	0.00
31/07/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2234	2190	2234	2190	0.00
31/07/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	35	35	35	35	0.00
31/07/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1359	1320	1359	1320	0.00
31/07/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	160	165	160	165	0.00
31/07/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	761	734	761	734	0.00
31/07/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	562	579	562	579	0.00
31/07/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	226	218	226	218	0.00
31/07/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2527	2563	2527	2563	0.00
31/07/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	155	150	155	150	0.00
31/07/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3456	3495	3456	3495	0.00
31/07/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	83	81	83	81	0.00
31/07/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5384	5425	5384	5425	0.00
31/07/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3136	3094	3136	3094	0.00
31/07/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2140	2099	2140	2099	0.00
31/07/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	5	6	5	6	0.00
31/07/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7366	7408	7366	7408	0.00
31/07/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1154	1113	1154	1113	0.00
31/07/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	5	5	5	5	0.00
31/07/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3851	3893	3851	3893	0.00
31/07/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4851	4893	4851	4893	0.00
31/07/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3124	3082	3124	3082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2134	2092	2134	2092	0.00
31/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	16	16	16	16	0.00
31/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1229	1193	1229	1193	0.00
31/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	111	117	111	117	0.00
31/07/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3159	3116	3159	3116	0.00
31/07/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	10	11	10	11	0.00
31/07/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2186	2143	2186	2143	0.00
31/07/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	37	38	37	38	0.00
31/07/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1320	1281	1320	1281	0.00
31/07/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	171	176	171	176	0.00
31/07/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	153	147	153	147	0.00
31/07/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3504	3542	3504	3542	0.00
31/07/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	111	107	111	107	0.00
31/07/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4462	4502	4462	4502	0.00
31/07/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	82	79	82	79	0.00
31/07/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5433	5474	5433	5474	0.00
31/07/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1104	1064	1104	1064	0.00
31/07/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	640	606	640	606	0.00
31/07/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	41	48	41	48	0.00
31/07/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	285	264	285	264	0.00
31/07/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	186	206	186	206	0.00
31/07/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3901	3943	3901	3943	0.00
31/07/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4901	4943	4901	4943	0.00
31/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	217	209	217	209	0.00
31/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2618	2654	2618	2654	0.00
31/07/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	150	145	150	145	0.00
31/07/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3551	3590	3551	3590	0.00
31/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	109	105	109	105	0.00
31/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4510	4550	4510	4550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	81	78	81	78	0.00
31/07/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5482	5523	5482	5523	0.00
31/07/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3751	3793	3751	3793	0.00
31/07/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4751	4793	4751	4793	0.00
31/07/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	161	155	161	155	0.00
31/07/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3362	3400	3362	3400	0.00
31/07/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	86	83	86	83	0.00
31/07/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5287	5328	5287	5328	0.00
31/07/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3386	3344	3386	3344	0.00
31/07/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2389	2347	2389	2347	0.00
31/07/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1414	1373	1414	1373	0.00
31/07/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	29	30	29	30	0.00
31/07/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1402	1361	1402	1361	0.00
31/07/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	911	872	911	872	0.00
31/07/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	12	14	12	14	0.00
31/07/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3601	3643	3601	3643	0.00
31/07/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4601	4643	4601	4643	0.00
31/07/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3422	3379	3422	3379	0.00
31/07/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2430	2388	2430	2388	0.00
31/07/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	12	12	12	12	0.00
31/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1483	1445	1483	1445	0.00
31/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	65	69	65	69	0.00
31/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	760	734	760	734	0.00
31/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	342	359	342	359	0.00
31/07/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3407	3363	3407	3363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	8	8	8	8	0.00
31/07/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2426	2383	2426	2383	0.00
31/07/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	27	28	27	28	0.00
31/07/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1519	1479	1519	1479	0.00
31/07/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	120	124	120	124	0.00
31/07/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	855	826	855	826	0.00
31/07/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	456	471	456	471	0.00
31/07/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	247	237	247	237	0.00
31/07/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2348	2382	2348	2382	0.00
31/07/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	166	161	166	161	0.00
31/07/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3267	3305	3267	3305	0.00
31/07/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	88	85	88	85	0.00
31/07/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5189	5230	5189	5230	0.00
31/07/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3436	3394	3436	3394	0.00
31/07/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2438	2396	2438	2396	0.00
31/07/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1461	1420	1461	1420	0.00
31/07/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	26	27	26	27	0.00
31/07/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7067	7109	7067	7109	0.00
31/07/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1451	1410	1451	1410	0.00
31/07/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	2	3	2	3	0.00
31/07/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	958	919	958	919	0.00
31/07/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	9	11	9	11	0.00
31/07/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3551	3593	3551	3593	0.00
31/07/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4551	4593	4551	4593	0.00
31/07/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3472	3429	3472	3429	0.00
31/07/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2480	2437	2480	2437	0.00
31/07/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	11	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1527	1488	1527	1488	0.00
31/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	59	63	59	63	0.00
31/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	788	761	788	761	0.00
31/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	320	336	320	336	0.00
31/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	69	67	69	67	0.00
31/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4100	4141	4100	4141	0.00
31/07/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3457	3413	3457	3413	0.00
31/07/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	8	8	8	8	0.00
31/07/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2474	2431	2474	2431	0.00
31/07/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	25	26	25	26	0.00
31/07/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1561	1521	1561	1521	0.00
31/07/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	112	115	112	115	0.00
31/07/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	880	851	880	851	0.00
31/07/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	431	446	431	446	0.00
31/07/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3506	3463	3506	3463	0.00
31/07/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2523	2480	2523	2480	0.00
31/07/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	24	24	24	24	0.00
31/07/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1603	1562	1603	1562	0.00
31/07/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	104	107	104	107	0.00
31/07/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	173	166	173	166	0.00
31/07/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3174	3211	3174	3211	0.00
31/07/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	125	120	125	120	0.00
31/07/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4126	4165	4126	4165	0.00
31/07/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	91	88	91	88	0.00
31/07/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5092	5132	5092	5132	0.00
31/07/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3585	3543	3585	3543	0.00
31/07/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2588	2546	2588	2546	0.00
31/07/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1603	1562	1603	1562	0.00
31/07/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	18	19	18	19	0.00
31/07/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	748	716	748	716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	163	173	163	173	0.00
31/07/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	88	84	88	84	0.00
31/07/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2003	2041	2003	2041	0.00
31/07/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	6917	6959	6917	6959	0.00
31/07/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1601	1559	1601	1559	0.00
31/07/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4401	4443	4401	4443	0.00
31/07/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3621	3578	3621	3578	0.00
31/07/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2628	2586	2628	2586	0.00
31/07/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	10	10	10	10	0.00
31/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1662	1622	1662	1622	0.00
31/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	43	47	43	47	0.00
31/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	48	47	48	47	0.00
31/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4930	4971	4930	4971	0.00
31/07/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3655	3611	3655	3611	0.00
31/07/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2669	2625	2669	2625	0.00
31/07/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	20	20	20	20	0.00
31/07/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1731	1690	1731	1690	0.00
31/07/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	82	85	82	85	0.00
31/07/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	182	176	182	176	0.00
31/07/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3033	3071	3033	3071	0.00
31/07/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	95	92	95	92	0.00
31/07/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	4946	4986	4946	4986	0.00
31/07/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3685	3643	3685	3643	0.00
31/07/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2687	2645	2687	2645	0.00
31/07/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1699	1658	1699	1658	0.00
31/07/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	15	15	15	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6818	6859	6818	6859	0.00
31/07/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1650	1609	1650	1609	0.00
31/07/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	1	2	1	2	0.00
31/07/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4351	4393	4351	4393	0.00
31/07/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3671	3628	3671	3628	0.00
31/07/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	2	3	2	3	0.00
31/07/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2678	2635	2678	2635	0.00
31/07/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	9	9	9	9	0.00
31/07/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1708	1668	1708	1668	0.00
31/07/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	39	42	39	42	0.00
31/07/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3705	3661	3705	3661	0.00
31/07/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2717	2674	2717	2674	0.00
31/07/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	18	19	18	19	0.00
31/07/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1774	1733	1774	1733	0.00
31/07/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	75	78	75	78	0.00
31/07/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	186	179	186	179	0.00
31/07/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	2987	3024	2987	3024	0.00
31/07/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	132	128	132	128	0.00
31/07/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3933	3973	3933	3973	0.00
31/07/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	96	93	96	93	0.00
31/07/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4897	4938	4897	4938	0.00
31/07/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3735	3693	3735	3693	0.00
31/07/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2737	2695	2737	2695	0.00
31/07/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	3	2	3	2	0.00
31/07/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6768	6809	6768	6809	0.00
31/07/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3771	3728	3771	3728	0.00
31/07/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2777	2734	2777	2734	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	8	9	8	9	0.00
31/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	972	942	972	942	0.00
31/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	204	216	204	216	0.00
31/07/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3755	3711	3755	3711	0.00
31/07/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2766	2723	2766	2723	0.00
31/07/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	17	18	17	18	0.00
31/07/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1818	1777	1818	1777	0.00
31/07/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	69	72	69	72	0.00
31/07/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	1047	1015	1047	1015	0.00
31/07/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	298	310	298	310	0.00
31/07/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	189	183	189	183	0.00
31/07/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	2940	2977	2940	2977	0.00
31/07/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	134	130	134	130	0.00
31/07/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3885	3925	3885	3925	0.00
31/07/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	98	94	98	94	0.00
31/07/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4849	4889	4849	4889	0.00
31/07/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3785	3743	3785	3743	0.00
31/07/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2787	2745	2787	2745	0.00
31/07/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1796	1755	1796	1755	0.00
31/07/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	11	12	11	12	0.00
31/07/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	3	2	3	2	0.00
31/07/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6718	6759	6718	6759	0.00
31/07/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3804	3760	3804	3760	0.00
31/07/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	5	5	5	5	0.00
31/07/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2815	2772	2815	2772	0.00
31/07/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	16	16	16	16	0.00
31/07/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	1077	1045	1077	1045	0.00
31/07/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	278	290	278	290	0.00
31/07/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3721	3678	3721	3678	0.00
31/07/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2727	2685	2727	2685	0.00
31/07/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	9	9	9	9	0.00
31/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1754	1714	1754	1714	0.00
31/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	35	38	35	38	0.00
31/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	939	910	939	910	0.00
31/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	221	234	221	234	0.00
31/07/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1551	1510	1551	1510	0.00
31/07/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	1055	1015	1055	1015	0.00
31/07/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	6	7	6	7	0.00
31/07/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	598	565	598	565	0.00
31/07/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	49	58	49	58	0.00
31/07/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4451	4493	4451	4493	0.00
31/07/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3571	3529	3571	3529	0.00
31/07/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2579	2536	2579	2536	0.00
31/07/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	10	10	10	10	0.00
31/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1617	1577	1617	1577	0.00
31/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	48	52	48	52	0.00
31/07/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3606	3562	3606	3562	0.00
31/07/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2620	2577	2620	2577	0.00
31/07/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	21	21	21	21	0.00
31/07/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1688	1647	1688	1647	0.00
31/07/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	89	92	89	92	0.00
31/07/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3820	3778	3820	3778	0.00
31/07/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2826	2784	2826	2784	0.00
31/07/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	8	8	8	8	0.00
31/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1847	1806	1847	1806	0.00
31/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	28	31	28	31	0.00
31/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1006	975	1006	975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	187	199	187	199	0.00
31/07/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	66	63	66	63	0.00
31/07/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6267	6308	6267	6308	0.00
31/07/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	158	152	158	152	0.00
31/07/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3409	3447	3409	3447	0.00
31/07/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	65	62	65	62	0.00
31/07/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6316	6357	6316	6357	0.00
31/07/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	64	61	64	61	0.00
31/07/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6365	6406	6365	6406	0.00
31/07/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3635	3593	3635	3593	0.00
31/07/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2637	2595	2637	2595	0.00
31/07/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1651	1610	1651	1610	0.00
31/07/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	16	17	16	17	0.00
31/07/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	6867	6909	6867	6909	0.00
31/07/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3985	3943	3985	3943	0.00
31/07/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1992	1950	1992	1950	0.00
31/07/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	1051	1014	1051	1014	0.00
31/07/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	66	71	66	71	0.00
31/07/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	4	3	4	3	0.00
31/07/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6519	6560	6519	6560	0.00
31/07/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	2000	1958	2000	1958	0.00
31/07/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	4001	4043	4001	4043	0.00
31/07/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3970	3927	3970	3927	0.00
31/07/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	2	1	2	0.00
31/07/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2975	2933	2975	2933	0.00
31/07/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1988	1947	1988	1947	0.00
31/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	20	22	20	22	0.00
31/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1112	1079	1112	1079	0.00
31/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	144	153	144	153	0.00
31/07/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	4003	3959	4003	3959	0.00
31/07/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	3011	2968	3011	2968	0.00
31/07/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	12	13	12	13	0.00
31/07/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	2044	2002	2044	2002	0.00
31/07/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	45	46	45	46	0.00
31/07/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1207	1172	1207	1172	0.00
31/07/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	208	217	208	217	0.00
31/07/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	106	102	106	102	0.00
31/07/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4607	4647	4607	4647	0.00
31/07/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	70	67	70	67	0.00
31/07/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6071	6112	6071	6112	0.00
31/07/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	4085	4043	4085	4043	0.00
31/07/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	3086	3044	3086	3044	0.00
31/07/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	2091	2049	2091	2049	0.00
31/07/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	33	31	33	31	0.00
31/07/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3448	3488	3448	3488	0.00
31/07/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6419	6461	6419	6461	0.00
31/07/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	2049	2008	2049	2008	0.00
31/07/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	43	41	43	41	0.00
31/07/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	994	1034	994	1034	0.00
31/07/2009	\$ / R On 14-September-09	11.85	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	3951	3993	3951	3993	0.00
31/07/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	4070	4027	4070	4027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	58	56	58	56	0.00
31/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4489	4530	4489	4530	0.00
31/07/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	4053	4009	4053	4009	0.00
31/07/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	2091	2048	2091	2048	0.00
31/07/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	42	42	42	42	0.00
31/07/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1244	1206	1244	1206	0.00
31/07/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	195	201	195	201	0.00
31/07/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	7	6	7	6	0.00
31/07/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	5922	5963	5922	5963	0.00
31/07/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	7916	7958	7916	7958	0.00
31/07/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	4049	4008	4049	4008	0.00
31/07/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	3049	3008	3049	3008	0.00
31/07/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	5951	5992	5951	5992	0.00
31/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	33	32	33	32	0.00
31/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	5965	6006	5965	6006	0.00
31/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	14	14	14	14	0.00
31/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	7946	7988	7946	7988	0.00
31/07/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	41	40	41	40	0.00
31/07/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	7992	8035	7992	8035	0.00
31/07/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	24	23	24	23	0.00
31/07/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4039	4080	4039	4080	0.00
31/07/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	1	0	1	0	0.00
31/07/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8016	8057	8016	8057	0.00
31/07/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	3949	3908	3949	3908	0.00
31/07/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	2949	2908	2949	2908	0.00
31/07/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	1950	1908	1950	1908	0.00
31/07/2009	\$ / R On 14-September-09	5.95	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	958	919	958	919	0.00
31/07/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	9	11	9	11	0.00
31/07/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	6051	6092	6051	6092	0.00
31/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	32	31	32	31	0.00
31/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6063	6105	6063	6105	0.00
31/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	14	13	14	13	0.00
31/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8045	8087	8045	8087	0.00
31/07/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3953	3910	3953	3910	0.00
31/07/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	4	4	4	4	0.00
31/07/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2962	2919	2962	2919	0.00
31/07/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	13	13	13	13	0.00
31/07/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1998	1956	1998	1956	0.00
31/07/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	49	51	49	51	0.00
31/07/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	69	66	69	66	0.00
31/07/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6120	6161	6120	6161	0.00
31/07/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	40	38	40	38	0.00
31/07/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8091	8133	8091	8133	0.00
31/07/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3885	3843	3885	3843	0.00
31/07/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2886	2845	2886	2845	0.00
31/07/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1894	1853	1894	1853	0.00
31/07/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	9	10	9	10	0.00
31/07/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	970	934	970	934	0.00
31/07/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	85	91	85	91	0.00
31/07/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	6	5	6	5	0.00
31/07/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6121	6162	6121	6162	0.00
31/07/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8116	8157	8116	8157	0.00
31/07/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	3899	3858	3899	3858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	2899	2858	2899	2858	0.00
31/07/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	1900	1858	1900	1858	0.00
31/07/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	6101	6142	6101	6142	0.00
31/07/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3870	3828	3870	3828	0.00
31/07/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2876	2833	2876	2833	0.00
31/07/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	8	8	8	8	0.00
31/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1894	1853	1894	1853	0.00
31/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	25	27	25	27	0.00
31/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	30	29	30	29	0.00
31/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6162	6204	6162	6204	0.00
31/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	13	12	13	12	0.00
31/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8145	8187	8145	8187	0.00
31/07/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3854	3810	3854	3810	0.00
31/07/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	5	5	5	5	0.00
31/07/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2864	2821	2864	2821	0.00
31/07/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	15	15	15	15	0.00
31/07/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1907	1866	1907	1866	0.00
31/07/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	58	61	58	61	0.00
31/07/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	1109	1075	1109	1075	0.00
31/07/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	260	270	260	270	0.00
31/07/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	67	64	67	64	0.00
31/07/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6218	6259	6218	6259	0.00
31/07/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	38	37	38	37	0.00
31/07/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8189	8232	8189	8232	0.00
31/07/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	5	4	5	4	0.00
31/07/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6220	6261	6220	6261	0.00
31/07/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8216	8257	8216	8257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	3799	3758	3799	3758	0.00
31/07/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	2799	2758	2799	2758	0.00
31/07/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	1800	1759	1800	1759	0.00
31/07/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	6201	6242	6201	6242	0.00
31/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	29	28	29	28	0.00
31/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6261	6302	6261	6302	0.00
31/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	12	12	12	12	0.00
31/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8244	8286	8244	8286	0.00
31/07/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	37	35	37	35	0.00
31/07/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8288	8330	8288	8330	0.00
31/07/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3835	3793	3835	3793	0.00
31/07/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2837	2795	2837	2795	0.00
31/07/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1845	1804	1845	1804	0.00
31/07/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	10	11	10	11	0.00
31/07/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	930	895	930	895	0.00
31/07/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	95	102	95	102	0.00
31/07/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	5	5	5	5	0.00
31/07/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6170	6212	6170	6212	0.00
31/07/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8166	8207	8166	8207	0.00
31/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	30	29	30	29	0.00
31/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6211	6253	6211	6253	0.00
31/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	13	12	13	12	0.00
31/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8194	8236	8194	8236	0.00
31/07/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	38	36	38	36	0.00
31/07/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8239	8281	8239	8281	0.00
31/07/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6369	6411	6369	6411	0.00
31/07/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8365	8407	8365	8407	0.00
31/07/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3649	3608	3649	3608	0.00
31/07/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2649	2608	2649	2608	0.00
31/07/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6351	6392	6351	6392	0.00
31/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	27	26	27	26	0.00
31/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6409	6451	6409	6451	0.00
31/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	11	11	11	11	0.00
31/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8393	8435	8393	8435	0.00
31/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	217	209	217	209	0.00
31/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2618	2654	2618	2654	0.00
31/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	109	105	109	105	0.00
31/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4510	4550	4510	4550	0.00
31/07/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	62	60	62	60	0.00
31/07/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6463	6504	6463	6504	0.00
31/07/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	35	33	35	33	0.00
31/07/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8436	8478	8436	8478	0.00
31/07/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	62	60	62	60	0.00
31/07/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6463	6504	6463	6504	0.00
31/07/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8415	8457	8415	8457	0.00
31/07/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3599	3558	3599	3558	0.00
31/07/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2599	2558	2599	2558	0.00
31/07/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6401	6442	6401	6442	0.00
31/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	27	26	27	26	0.00
31/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6458	6500	6458	6500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	11	11	11	11	0.00
31/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8443	8485	8443	8485	0.00
31/07/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3556	3512	3556	3512	0.00
31/07/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2571	2528	2571	2528	0.00
31/07/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	22	23	22	23	0.00
31/07/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	213	205	213	205	0.00
31/07/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2664	2700	2664	2700	0.00
31/07/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	61	59	61	59	0.00
31/07/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6512	6554	6512	6554	0.00
31/07/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	34	32	34	32	0.00
31/07/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8485	8527	8485	8527	0.00
31/07/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3535	3494	3535	3494	0.00
31/07/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2538	2496	2538	2496	0.00
31/07/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1556	1515	1556	1515	0.00
31/07/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	21	22	21	22	0.00
31/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	715	684	715	684	0.00
31/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	180	191	180	191	0.00
31/07/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	4	3	4	3	0.00
31/07/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6469	6510	6469	6510	0.00
31/07/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8465	8507	8465	8507	0.00
31/07/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3499	3458	3499	3458	0.00
31/07/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2499	2458	2499	2458	0.00
31/07/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3501	3543	3501	3543	0.00
31/07/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	5001	5043	5001	5043	0.00
31/07/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6501	6542	6501	6542	0.00
31/07/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3522	3479	3522	3479	0.00
31/07/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2529	2487	2529	2487	0.00
31/07/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	11	11	11	11	0.00
31/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	26	25	26	25	0.00
31/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6508	6549	6508	6549	0.00
31/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	11	10	11	10	0.00
31/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8492	8535	8492	8535	0.00
31/07/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	209	201	209	201	0.00
31/07/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2710	2746	2710	2746	0.00
31/07/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	60	58	60	58	0.00
31/07/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6561	6603	6561	6603	0.00
31/07/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	33	32	33	32	0.00
31/07/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8534	8576	8534	8576	0.00
31/07/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3549	3508	3549	3508	0.00
31/07/2009	\$ / R On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2549	2508	2549	2508	0.00
31/07/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	4951	4993	4951	4993	0.00
31/07/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6451	6492	6451	6492	0.00
31/07/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	5	4	5	4	0.00
31/07/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6270	6311	6270	6311	0.00
31/07/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8265	8307	8265	8307	0.00
31/07/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3699	3658	3699	3658	0.00
31/07/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2699	2658	2699	2658	0.00
31/07/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6301	6342	6301	6342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	28	27	28	27	0.00
31/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6310	6352	6310	6352	0.00
31/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	12	11	12	11	0.00
31/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8293	8336	8293	8336	0.00
31/07/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	36	34	36	34	0.00
31/07/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8337	8379	8337	8379	0.00
31/07/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	4035	3993	4035	3993	0.00
31/07/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	1	0	1	0	0.00
31/07/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	7966	8007	7966	8007	0.00
31/07/2009	\$ / R On 14-September-09	3.90	Call	Currency Future	3999	3958	3999	3958	0.00
31/07/2009	\$ / R On 14-September-09	3.90	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	4020	3977	4020	3977	0.00
31/07/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	2036	1995	2036	1995	0.00
31/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	18	19	18	19	0.00
31/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1149	1115	1149	1115	0.00
31/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	130	140	130	140	0.00
31/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	70	68	70	68	0.00
31/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4052	4092	4052	4092	0.00
31/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	14	14	14	14	0.00
31/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	7996	8038	7996	8038	0.00
31/07/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	41	39	41	39	0.00
31/07/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8042	8084	8042	8084	0.00
31/07/2009	\$ / R On 14-September-09	3.80	Call	Currency Future	4099	4058	4099	4058	0.00
31/07/2009	\$ / R On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	4.80	Call	Currency Future	3099	3058	3099	3058	0.00
31/07/2009	\$ / R On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.80	Call	Currency Future	2099	2058	2099	2058	0.00
31/07/2009	\$ / R On 14-September-09	5.80	Put	Currency Future	0	1	0	1	0.00
31/07/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1104	1064	1104	1064	0.00
31/07/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	6	6	6	6	0.00
31/07/2009	\$ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 14-September-09	13.80	Put	Currency Future	5901	5942	5901	5942	0.00
31/07/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	4119	4077	4119	4077	0.00
31/07/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	34	33	34	33	0.00
31/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	5915	5957	5915	5957	0.00
31/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	15	14	15	14	0.00
31/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	7896	7939	7896	7939	0.00
31/07/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	4102	4059	4102	4059	0.00
31/07/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	71	69	71	69	0.00
31/07/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	5972	6014	5972	6014	0.00
31/07/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	42	40	42	40	0.00
31/07/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	7943	7985	7943	7985	0.00
31/07/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	4185	4143	4185	4143	0.00
31/07/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	5822	5864	5822	5864	0.00
31/07/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	7816	7858	7816	7858	0.00
31/07/2009	\$ / R On 14-September-09	3.75	Call	Currency Future	4149	4108	4149	4108	0.00
31/07/2009	\$ / R On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	4.75	Call	Currency Future	3149	3108	3149	3108	0.00
31/07/2009	\$ / R On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	5.75	Call	Currency Future	2149	2108	2149	2108	0.00
31/07/2009	\$ / R On 14-September-09	5.75	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-September-09	13.75	Put	Currency Future	5851	5892	5851	5892	0.00
31/07/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	4169	4127	4169	4127	0.00
31/07/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	3174	3131	3174	3131	0.00
31/07/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	5	5	5	5	0.00
31/07/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	2184	2141	2184	2141	0.00
31/07/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	15	15	15	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1270	1233	1270	1233	0.00
31/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	102	108	102	108	0.00
31/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	15	14	15	14	0.00
31/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	7847	7889	7847	7889	0.00
31/07/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	4152	4108	4152	4108	0.00
31/07/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	3	3	3	3	0.00
31/07/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	72	70	72	70	0.00
31/07/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	5923	5965	5923	5965	0.00
31/07/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	42	41	42	41	0.00
31/07/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	7893	7936	7893	7936	0.00
31/07/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3935	3893	3935	3893	0.00
31/07/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2936	2894	2936	2894	0.00
31/07/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
31/07/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1943	1901	1943	1901	0.00
31/07/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	8	8	8	8	0.00
31/07/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	1010	973	1010	973	0.00
31/07/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	75	80	75	80	0.00
31/07/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	6	5	6	5	0.00
31/07/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6071	6112	6071	6112	0.00
31/07/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
31/07/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8066	8107	8066	8107	0.00
31/07/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3920	3877	3920	3877	0.00
31/07/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	2	2	2	2	0.00
31/07/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2926	2883	2926	2883	0.00
31/07/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	7	7	7	7	0.00
31/07/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1941	1900	1941	1900	0.00
31/07/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	22	24	22	24	0.00
31/07/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1076	1043	1076	1043	0.00
31/07/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	157	168	157	168	0.00
31/07/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	31	30	31	30	0.00
31/07/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6113	6154	6113	6154	0.00
31/07/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	13	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8095	8137	8095	8137	0.00
31/07/2009	£ / R On 15-March-10			Currency Future	13.5300	13.3957	13.5304	13.3957	58.00
31/07/2009	£ / R On 14-June-10			Currency Future	13.7400	13.6072	13.7431	13.6072	0.00
31/07/2009	£ / R On 14-September-09			Currency Future	13.0900	12.9559	13.0859	12.9559	25,461.00
31/07/2009	£ / R On 14-December-09			Currency Future	13.3100	13.1772	13.3093	13.1772	14,363.00
31/07/2009	£ / R On 15-March-10	12.90	Call	Currency Future	1104	1031	1104	1031	11,630.00
31/07/2009	£ / R On 15-March-10	12.90	Put	Currency Future	473	536	473	536	0.00
31/07/2009	£ / R On 15-March-10	13.40	Call	Currency Future	861	803	861	803	0.00
31/07/2009	£ / R On 15-March-10	13.40	Put	Currency Future	731	808	731	808	0.00
31/07/2009	£ / R On 15-March-10	14.70	Call	Currency Future	472	443	472	443	11,630.00
31/07/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1641	1748	1641	1748	0.00
31/07/2009	£ / R On 14-June-10	13.60	Call	Currency Future	1035	977	1035	977	0.00
31/07/2009	£ / R On 14-June-10	13.60	Put	Currency Future	892	970	892	970	0.00
31/07/2009	£ / R On 14-September-09	12.95	Call	Currency Future	407	340	407	340	0.00
31/07/2009	£ / R On 14-September-09	12.95	Put	Currency Future	271	334	271	334	0.00
31/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	655	596	655	596	0.00
31/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	546	619	546	619	0.00
31/07/2009	£ / R On 15-March-10	13.50	Call	Currency Future	819	766	819	766	0.00
31/07/2009	£ / R On 15-March-10	13.50	Put	Currency Future	789	870	789	870	0.00
31/07/2009	£ / R On 14-June-10	13.70	Call	Currency Future	995	940	995	940	0.00
31/07/2009	£ / R On 14-June-10	13.70	Put	Currency Future	952	1033	952	1033	0.00
31/07/2009	£ / R On 14-September-09	13.05	Call	Currency Future	353	300	353	300	0.00
31/07/2009	£ / R On 14-September-09	13.05	Put	Currency Future	317	394	317	394	0.00
31/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	610	558	610	558	0.00
31/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	601	681	601	681	0.00
31/07/2009	£ / R On 15-March-10	13.35	Call	Currency Future	883	824	883	824	0.00
31/07/2009	£ / R On 15-March-10	13.35	Put	Currency Future	703	778	703	778	0.00
31/07/2009	£ / R On 14-June-10	13.55	Call	Currency Future	1056	997	1056	997	0.00
31/07/2009	£ / R On 14-June-10	13.55	Put	Currency Future	863	940	863	940	0.00
31/07/2009	£ / R On 14-September-09	12.90	Call	Currency Future	436	366	436	366	0.00
31/07/2009	£ / R On 14-September-09	12.90	Put	Currency Future	250	310	250	310	0.00
31/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	679	617	679	617	0.00
31/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	519	590	519	590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	13.20	Call	Currency Future	951	888	951	888	0.00
31/07/2009	£ / R On 15-March-10	13.20	Put	Currency Future	621	692	621	692	0.00
31/07/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1120	1058	1120	1058	12,188.00
31/07/2009	£ / R On 14-June-10	13.40	Put	Currency Future	777	851	777	851	0.00
31/07/2009	£ / R On 14-September-09	12.80	Call	Currency Future	498	421	498	421	0.00
31/07/2009	£ / R On 14-September-09	12.80	Put	Currency Future	212	265	212	265	0.00
31/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	753	686	753	686	0.00
31/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	444	509	444	509	0.00
31/07/2009	£ / R On 15-March-10	13.25	Call	Currency Future	928	866	928	866	0.00
31/07/2009	£ / R On 15-March-10	13.25	Put	Currency Future	648	720	648	720	0.00
31/07/2009	£ / R On 14-June-10	13.45	Call	Currency Future	1098	1037	1098	1037	0.00
31/07/2009	£ / R On 14-June-10	13.45	Put	Currency Future	805	880	805	880	0.00
31/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	728	663	728	663	0.00
31/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	468	535	468	535	0.00
31/07/2009	£ / R On 14-June-10	13.65	Call	Currency Future	1015	958	1015	958	0.00
31/07/2009	£ / R On 14-June-10	13.65	Put	Currency Future	922	1001	922	1001	0.00
31/07/2009	£ / R On 14-September-09	13.00	Call	Currency Future	379	319	379	319	0.00
31/07/2009	£ / R On 14-September-09	13.00	Put	Currency Future	293	363	293	363	0.00
31/07/2009	£ / R On 15-March-10	13.65	Call	Currency Future	762	713	762	713	0.00
31/07/2009	£ / R On 15-March-10	13.65	Put	Currency Future	881	967	881	967	0.00
31/07/2009	£ / R On 14-June-10	13.90	Call	Currency Future	921	871	921	871	0.00
31/07/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1078	1163	1078	1163	0.00
31/07/2009	£ / R On 14-September-09	13.20	Call	Currency Future	288	248	288	248	0.00
31/07/2009	£ / R On 14-September-09	13.20	Put	Currency Future	402	492	402	492	0.00
31/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	553	506	553	506	0.00
31/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	694	779	694	779	0.00
31/07/2009	£ / R On 15-March-10	13.80	Call	Currency Future	710	664	710	664	0.00
31/07/2009	£ / R On 15-March-10	13.80	Put	Currency Future	979	1069	979	1069	0.00
31/07/2009	£ / R On 14-June-10	14.05	Call	Currency Future	870	822	870	822	0.00
31/07/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1177	1265	1177	1265	0.00
31/07/2009	£ / R On 14-September-09	13.35	Call	Currency Future	238	205	238	205	0.00
31/07/2009	£ / R On 14-September-09	13.35	Put	Currency Future	502	599	502	599	0.00
31/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	502	459	502	459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	792	882	792	882	0.00
31/07/2009	£ / R On 15-March-10	13.90	Call	Currency Future	677	634	677	634	0.00
31/07/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1047	1138	1047	1138	0.00
31/07/2009	£ / R On 14-June-10	14.10	Call	Currency Future	853	807	853	807	0.00
31/07/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1210	1300	1210	1300	0.00
31/07/2009	£ / R On 14-September-09	13.45	Call	Currency Future	209	180	209	180	0.00
31/07/2009	£ / R On 14-September-09	13.45	Put	Currency Future	573	674	573	674	0.00
31/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	486	445	486	445	0.00
31/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	827	917	827	917	0.00
31/07/2009	£ / R On 15-March-10	14.05	Call	Currency Future	631	592	631	592	0.00
31/07/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1151	1246	1151	1246	0.00
31/07/2009	£ / R On 14-June-10	14.25	Call	Currency Future	807	763	807	763	0.00
31/07/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1314	1406	1314	1406	0.00
31/07/2009	£ / R On 14-June-10	17.50	Call	Currency Future	271	258	271	258	12,188.00
31/07/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4028	4150	4028	4150	0.00
31/07/2009	£ / R On 14-September-09	13.55	Call	Currency Future	184	159	184	159	0.00
31/07/2009	£ / R On 14-September-09	13.55	Put	Currency Future	648	753	648	753	0.00
31/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	441	404	441	404	0.00
31/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	932	1027	932	1027	0.00
31/07/2009	£ / R On 14-June-10	14.30	Call	Currency Future	792	749	792	749	0.00
31/07/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1349	1442	1349	1442	0.00
31/07/2009	£ / R On 14-September-09	13.60	Call	Currency Future	172	149	172	149	0.00
31/07/2009	£ / R On 14-September-09	13.60	Put	Currency Future	686	793	686	793	0.00
31/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	427	391	427	391	0.00
31/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	968	1064	968	1064	0.00
31/07/2009	£ / R On 15-March-10	13.95	Call	Currency Future	661	619	661	619	0.00
31/07/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1081	1174	1081	1174	0.00
31/07/2009	£ / R On 14-June-10	14.20	Call	Currency Future	822	777	822	777	0.00
31/07/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1279	1370	1279	1370	0.00
31/07/2009	£ / R On 14-September-09	13.50	Call	Currency Future	196	169	196	169	0.00
31/07/2009	£ / R On 14-September-09	13.50	Put	Currency Future	610	713	610	713	0.00
31/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	456	417	456	417	0.00
31/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	896	990	896	990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	14.15	Call	Currency Future	837	792	837	792	0.00
31/07/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1244	1335	1244	1335	0.00
31/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	470	431	470	431	0.00
31/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	861	953	861	953	0.00
31/07/2009	£ / R On 15-March-10	13.85	Call	Currency Future	693	649	693	649	0.00
31/07/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1013	1103	1013	1103	0.00
31/07/2009	£ / R On 14-September-09	13.40	Call	Currency Future	223	192	223	192	0.00
31/07/2009	£ / R On 14-September-09	13.40	Put	Currency Future	537	636	537	636	0.00
31/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	486	445	486	445	0.00
31/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	827	917	827	917	0.00
31/07/2009	£ / R On 15-March-10	13.75	Call	Currency Future	726	680	726	680	0.00
31/07/2009	£ / R On 15-March-10	13.75	Put	Currency Future	946	1034	946	1034	0.00
31/07/2009	£ / R On 14-June-10	13.95	Call	Currency Future	903	854	903	854	0.00
31/07/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1110	1197	1110	1197	0.00
31/07/2009	£ / R On 14-September-09	13.30	Call	Currency Future	253	218	253	218	0.00
31/07/2009	£ / R On 14-September-09	13.30	Put	Currency Future	467	562	467	562	0.00
31/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	535	490	535	490	0.00
31/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	726	813	726	813	0.00
31/07/2009	£ / R On 15-March-10	13.55	Call	Currency Future	799	748	799	748	0.00
31/07/2009	£ / R On 15-March-10	13.55	Put	Currency Future	819	902	819	902	0.00
31/07/2009	£ / R On 14-June-10	13.75	Call	Currency Future	976	922	976	922	0.00
31/07/2009	£ / R On 14-June-10	13.75	Put	Currency Future	983	1065	983	1065	0.00
31/07/2009	£ / R On 14-September-09	13.10	Call	Currency Future	327	281	327	281	0.00
31/07/2009	£ / R On 14-September-09	13.10	Put	Currency Future	341	425	341	425	0.00
31/07/2009	£ / R On 15-March-10	13.60	Call	Currency Future	780	730	780	730	0.00
31/07/2009	£ / R On 15-March-10	13.60	Put	Currency Future	850	934	850	934	0.00
31/07/2009	£ / R On 14-June-10	13.80	Call	Currency Future	957	905	957	905	0.00
31/07/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1014	1097	1014	1097	0.00
31/07/2009	£ / R On 14-September-09	13.15	Call	Currency Future	307	264	307	264	0.00
31/07/2009	£ / R On 14-September-09	13.15	Put	Currency Future	371	458	371	458	0.00
31/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	572	523	572	523	0.00
31/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	662	746	662	746	0.00
31/07/2009	£ / R On 14-September-09	13.10	Call	Currency Future	327	281	327	281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	13.10	Put	Currency Future	341	425	341	425	0.00
31/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	591	540	591	540	0.00
31/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	631	713	631	713	0.00
31/07/2009	£ / R On 15-March-10	13.45	Call	Currency Future	840	784	840	784	0.00
31/07/2009	£ / R On 15-March-10	13.45	Put	Currency Future	760	839	760	839	0.00
31/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	655	596	655	596	0.00
31/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	546	619	546	619	0.00
31/07/2009	£ / R On 15-March-10	13.30	Call	Currency Future	905	845	905	845	0.00
31/07/2009	£ / R On 15-March-10	13.30	Put	Currency Future	675	749	675	749	0.00
31/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	679	617	679	617	0.00
31/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	519	590	519	590	0.00
31/07/2009	£ / R On 14-September-09	12.90	Call	Currency Future	436	366	436	366	0.00
31/07/2009	£ / R On 14-September-09	12.90	Put	Currency Future	250	310	250	310	0.00
31/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	703	640	703	640	0.00
31/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	494	562	494	562	0.00
31/07/2009	£ / R On 15-March-10	13.70	Call	Currency Future	744	696	744	696	0.00
31/07/2009	£ / R On 15-March-10	13.70	Put	Currency Future	914	1001	914	1001	0.00
31/07/2009	£ / R On 14-June-10	13.95	Call	Currency Future	903	854	903	854	0.00
31/07/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1110	1197	1110	1197	0.00
31/07/2009	£ / R On 14-September-09	13.25	Call	Currency Future	270	232	270	232	0.00
31/07/2009	£ / R On 14-September-09	13.25	Put	Currency Future	434	527	434	527	0.00
31/07/2009	£ / R On 14-September-09	13.65	Call	Currency Future	162	140	162	140	0.00
31/07/2009	£ / R On 14-September-09	13.65	Put	Currency Future	726	834	726	834	0.00
31/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	427	391	427	391	0.00
31/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	968	1064	968	1064	0.00
31/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	470	431	470	431	0.00
31/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	861	953	861	953	0.00
31/07/2009	£ / R On 14-June-10	14.00	Call	Currency Future	886	838	886	838	0.00
31/07/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1143	1231	1143	1231	0.00
31/07/2009	£ / R On 14-September-09	13.40	Call	Currency Future	223	192	223	192	0.00
31/07/2009	£ / R On 14-September-09	13.40	Put	Currency Future	537	636	537	636	0.00
31/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	502	459	502	459	0.00
31/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	792	882	792	882	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	13.90	Call	Currency Future	921	871	921	871	0.00
31/07/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1078	1163	1078	1163	0.00
31/07/2009	£ / R On 14-June-10	13.70	Call	Currency Future	995	940	995	940	0.00
31/07/2009	£ / R On 14-June-10	13.70	Put	Currency Future	952	1033	952	1033	0.00
31/07/2009	£ / R On 14-June-10	13.85	Call	Currency Future	939	887	939	887	0.00
31/07/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1046	1130	1046	1130	0.00
31/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	553	506	553	506	0.00
31/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	694	779	694	779	0.00
31/07/2009	£ / R On 14-September-09	13.35	Call	Currency Future	238	205	238	205	0.00
31/07/2009	£ / R On 14-September-09	13.35	Put	Currency Future	502	599	502	599	0.00
31/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	518	474	518	474	0.00
31/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	759	847	759	847	0.00
31/07/2009	£ / R On 14-September-09	13.15	Call	Currency Future	307	264	307	264	0.00
31/07/2009	£ / R On 14-September-09	13.15	Put	Currency Future	371	458	371	458	0.00
31/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	456	417	456	417	0.00
31/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	896	990	896	990	0.00
31/07/2009	£ / R On 14-June-10	13.50	Call	Currency Future	1077	1017	1077	1017	0.00
31/07/2009	£ / R On 14-June-10	13.50	Put	Currency Future	834	910	834	910	0.00
31/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	703	640	703	640	0.00
31/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	494	562	494	562	0.00
31/07/2009	£ / R On 14-June-10	13.25	Call	Currency Future	1189	1123	1189	1123	0.00
31/07/2009	£ / R On 14-June-10	13.25	Put	Currency Future	696	766	696	766	0.00
31/07/2009	£ / R On 14-September-09	12.75	Call	Currency Future	530	451	530	451	0.00
31/07/2009	£ / R On 14-September-09	12.75	Put	Currency Future	195	245	195	245	0.00
31/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	780	710	780	710	0.00
31/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	420	483	420	483	0.00
31/07/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1143	1079	1143	1079	0.00
31/07/2009	£ / R On 14-June-10	13.35	Put	Currency Future	750	822	750	822	0.00
31/07/2009	£ / R On 14-September-09	12.85	Call	Currency Future	467	393	467	393	0.00
31/07/2009	£ / R On 14-September-09	12.85	Put	Currency Future	231	287	231	287	0.00
31/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	502	459	502	459	0.00
31/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	792	882	792	882	0.00
31/07/2009	£ / R On 14-September-09	13.65	Call	Currency Future	162	140	162	140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	13.65	Put	Currency Future	726	834	726	834	0.00
31/07/2009	£ / R On 14-June-10	14.60	Call	Currency Future	709	672	709	672	0.00
31/07/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1566	1665	1566	1665	0.00
31/07/2009	£ / R On 14-September-09	14.10	Call	Currency Future	92	80	92	80	0.00
31/07/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1106	1224	1106	1224	0.00
31/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	323	296	323	296	0.00
31/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1313	1419	1313	1419	0.00
31/07/2009	£ / R On 14-June-10	14.35	Call	Currency Future	777	736	777	736	0.00
31/07/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1384	1478	1384	1478	0.00
31/07/2009	£ / R On 14-September-09	13.80	Call	Currency Future	133	116	133	116	0.00
31/07/2009	£ / R On 14-September-09	13.80	Put	Currency Future	848	960	848	960	0.00
31/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	389	356	389	356	0.00
31/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1079	1179	1079	1179	0.00
31/07/2009	£ / R On 14-September-09	13.90	Call	Currency Future	118	102	118	102	0.00
31/07/2009	£ / R On 14-September-09	13.90	Put	Currency Future	932	1046	932	1046	0.00
31/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	377	345	377	345	0.00
31/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1117	1218	1117	1218	0.00
31/07/2009	£ / R On 14-September-09	13.85	Call	Currency Future	125	109	125	109	0.00
31/07/2009	£ / R On 14-September-09	13.85	Put	Currency Future	889	1003	889	1003	0.00
31/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	377	345	377	345	0.00
31/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1117	1218	1117	1218	0.00
31/07/2009	£ / R On 14-September-09	13.90	Call	Currency Future	118	102	118	102	0.00
31/07/2009	£ / R On 14-September-09	13.90	Put	Currency Future	932	1046	932	1046	0.00
31/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	365	335	365	335	0.00
31/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1156	1258	1156	1258	0.00
31/07/2009	£ / R On 14-September-09	14.05	Call	Currency Future	98	85	98	85	0.00
31/07/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1062	1179	1062	1179	0.00
31/07/2009	£ / R On 14-December-09	14.25	Call	Currency Future	333	306	333	306	0.00
31/07/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1273	1378	1273	1378	0.00
31/07/2009	£ / R On 14-September-09	14.25	Call	Currency Future	76	67	76	67	0.00
31/07/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1241	1361	1241	1361	0.00
31/07/2009	£ / R On 14-December-09	14.45	Call	Currency Future	295	271	295	271	0.00
31/07/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1436	1544	1436	1544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	14.20	Call	Currency Future	81	71	81	71	0.00
31/07/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1195	1315	1195	1315	0.00
31/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	313	288	313	288	0.00
31/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1354	1461	1354	1461	0.00
31/07/2009	£ / R On 14-September-09	14.10	Call	Currency Future	92	80	92	80	0.00
31/07/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1106	1224	1106	1224	0.00
31/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	304	279	304	279	0.00
31/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1394	1502	1394	1502	0.00
31/07/2009	£ / R On 14-September-09	14.35	Call	Currency Future	68	59	68	59	0.00
31/07/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1332	1454	1332	1454	0.00
31/07/2009	£ / R On 14-September-09	14.45	Call	Currency Future	60	53	60	53	0.00
31/07/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1424	1547	1424	1547	0.00
31/07/2009	£ / R On 14-September-09	14.50	Call	Currency Future	57	50	57	50	0.00
31/07/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1471	1594	1471	1594	0.00
31/07/2009	£ / R On 14-December-09	14.50	Call	Currency Future	286	263	286	263	0.00
31/07/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1477	1586	1477	1586	0.00
31/07/2009	£ / R On 14-September-09	14.30	Call	Currency Future	72	63	72	63	0.00
31/07/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1286	1407	1286	1407	0.00
31/07/2009	£ / R On 14-September-09	14.85	Call	Currency Future	38	34	38	34	0.00
31/07/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1803	1928	1803	1928	0.00
31/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	227	210	227	210	0.00
31/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1818	1933	1818	1933	0.00
31/07/2009	£ / R On 14-September-09	15.10	Call	Currency Future	30	27	30	27	0.00
31/07/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2044	2171	2044	2171	0.00
31/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	234	216	234	216	0.00
31/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1774	1888	1774	1888	0.00
31/07/2009	£ / R On 14-September-09	15.60	Call	Currency Future	20	18	20	18	0.00
31/07/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2534	2662	2534	2662	0.00
31/07/2009	£ / R On 14-September-09	15.35	Call	Currency Future	24	22	24	22	0.00
31/07/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2288	2416	2288	2416	0.00
31/07/2009	£ / R On 14-September-09	15.25	Call	Currency Future	26	24	26	24	0.00
31/07/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2190	2318	2190	2318	0.00
31/07/2009	£ / R On 14-September-09	15.15	Call	Currency Future	28	26	28	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2092	2220	2092	2220	0.00
31/07/2009	£ / R On 14-September-09	14.85	Call	Currency Future	38	34	38	34	0.00
31/07/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1803	1928	1803	1928	0.00
31/07/2009	£ / R On 14-September-09	14.60	Call	Currency Future	51	45	51	45	0.00
31/07/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1565	1689	1565	1689	0.00
31/07/2009	£ / R On 14-September-09	14.75	Call	Currency Future	43	38	43	38	0.00
31/07/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1707	1832	1707	1832	0.00
31/07/2009	£ / R On 14-September-09	15.10	Call	Currency Future	30	27	30	27	0.00
31/07/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2044	2171	2044	2171	0.00
31/07/2009	£ / R On 14-September-09	15.00	Call	Currency Future	33	29	33	29	0.00
31/07/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1947	2073	1947	2073	0.00
31/07/2009	£ / R On 14-September-09	14.90	Call	Currency Future	36	32	36	32	0.00
31/07/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1851	1976	1851	1976	0.00
31/07/2009	£ / R On 14-September-09	15.05	Call	Currency Future	31	28	31	28	0.00
31/07/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1995	2122	1995	2122	0.00
31/07/2009	£ / R On 14-September-09	14.95	Call	Currency Future	35	31	35	31	0.00
31/07/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1899	2025	1899	2025	0.00
31/07/2009	£ / R On 14-September-09	14.80	Call	Currency Future	41	36	41	36	0.00
31/07/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1755	1880	1755	1880	0.00
31/07/2009	£ / R On 14-September-09	14.90	Call	Currency Future	36	32	36	32	0.00
31/07/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1851	1976	1851	1976	0.00
31/07/2009	£ / R On 14-September-09	15.30	Call	Currency Future	25	23	25	23	0.00
31/07/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2239	2367	2239	2367	0.00
31/07/2009	£ / R On 14-September-09	15.20	Call	Currency Future	27	25	27	25	0.00
31/07/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2141	2269	2141	2269	0.00
31/07/2009	£ / R On 14-September-09	14.70	Call	Currency Future	45	40	45	40	0.00
31/07/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1659	1784	1659	1784	0.00
31/07/2009	£ / R On 14-September-09	15.35	Call	Currency Future	24	22	24	22	0.00
31/07/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2288	2416	2288	2416	0.00
31/07/2009	£ / R On 14-September-09	15.60	Call	Currency Future	20	18	20	18	0.00
31/07/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2534	2662	2534	2662	0.00
31/07/2009	£ / R On 14-September-09	15.45	Call	Currency Future	22	20	22	20	0.00
31/07/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2386	2514	2386	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
31/07/2009	£ / R On 14-September-09	15.65	Call	Currency Future	19	18	19	18	0.00
31/07/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2583	2712	2583	2712	0.00
31/07/2009	£ / R On 14-September-09	15.70	Call	Currency Future	18	17	18	17	0.00
31/07/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2632	2761	2632	2761	0.00
31/07/2009	£ / R On 14-September-09	15.50	Call	Currency Future	21	20	21	20	0.00
31/07/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2435	2564	2435	2564	0.00
31/07/2009	£ / R On 14-September-09	14.40	Call	Currency Future	64	56	64	56	0.00
31/07/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1378	1500	1378	1500	0.00
31/07/2009	£ / R On 14-September-09	15.80	Call	Currency Future	17	16	17	16	0.00
31/07/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2731	2860	2731	2860	0.00
31/07/2009	£ / R On 14-September-09	14.65	Call	Currency Future	48	42	48	42	0.00
31/07/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1612	1736	1612	1736	0.00
31/07/2009	£ / R On 14-September-09	14.80	Call	Currency Future	41	36	41	36	0.00
31/07/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1755	1880	1755	1880	0.00
31/07/2009	£ / R On 14-September-09	15.40	Call	Currency Future	23	21	23	21	0.00
31/07/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2337	2465	2337	2465	0.00
31/07/2009	£ / R On 14-September-09	14.30	Call	Currency Future	72	63	72	63	0.00
31/07/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1286	1407	1286	1407	0.00
31/07/2009	£ / R On 14-September-09	14.00	Call	Currency Future	104	90	104	90	0.00
31/07/2009	£ / R On 14-September-09	14.00	Put	Currency Future	1018	1134	1018	1134	0.00
31/07/2009	£ / R On 14-September-09	13.95	Call	Currency Future	110	96	110	96	0.00
31/07/2009	£ / R On 14-September-09	13.95	Put	Currency Future	975	1090	975	1090	0.00
31/07/2009	£ / R On 14-September-09	14.15	Call	Currency Future	86	75	86	75	0.00
31/07/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1150	1269	1150	1269	0.00
31/07/2009	£ / R On 14-September-09	14.55	Call	Currency Future	54	47	54	47	0.00
31/07/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1518	1641	1518	1641	0.00
31/07/2009	£ / R On 14-September-09	15.30	Call	Currency Future	25	23	25	23	0.00
31/07/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2239	2367	2239	2367	0.00
31/07/2009	£ / R On 14-September-09	15.90	Call	Currency Future	16	15	16	15	0.00
31/07/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2830	2959	2830	2959	0.00
31/07/2009	£ / R On 14-September-09	15.40	Call	Currency Future	23	21	23	21	0.00
31/07/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2337	2465	2337	2465	0.00
31/07/2009	£ / R On 14-September-09	15.80	Call	Currency Future	17	16	17	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2731	2860	2731	2860	0.00
31/07/2009	£ / R On 14-September-09	15.90	Call	Currency Future	16	15	16	15	0.00
31/07/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2830	2959	2830	2959	0.00
31/07/2009	£ / R On 14-September-09	16.00	Call	Currency Future	15	14	15	14	0.00
31/07/2009	£ / R On 14-September-09	16.00	Put	Currency Future	2929	3058	2929	3058	0.00
31/07/2009	£ / R On 14-September-09	16.10	Call	Currency Future	14	13	14	13	0.00
31/07/2009	£ / R On 14-September-09	16.10	Put	Currency Future	3028	3157	3028	3157	0.00
31/07/2009	£ / R On 14-September-09	15.05	Call	Currency Future	31	28	31	28	0.00
31/07/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1995	2122	1995	2122	0.00
31/07/2009	£ / R On 14-September-09	15.55	Call	Currency Future	20	19	20	19	0.00
31/07/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2484	2613	2484	2613	0.00
31/07/2009	£ / R On 14-September-09	15.75	Call	Currency Future	17	16	17	16	0.00
31/07/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2682	2811	2682	2811	0.00
31/07/2009	£ / R On 14-September-09	15.55	Call	Currency Future	20	19	20	19	0.00
31/07/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2484	2613	2484	2613	0.00
31/07/2009	£ / R On 14-September-09	15.85	Call	Currency Future	16	15	16	15	0.00
31/07/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2780	2909	2780	2909	0.00
31/07/2009	£ / R On 14-September-09	15.95	Call	Currency Future	15	14	15	14	0.00
31/07/2009	£ / R On 14-September-09	15.95	Put	Currency Future	2879	3009	2879	3009	0.00
31/07/2009	£ / R On 14-September-09	16.05	Call	Currency Future	14	14	14	14	0.00
31/07/2009	£ / R On 14-September-09	16.05	Put	Currency Future	2978	3108	2978	3108	0.00
31/07/2009	£ / R On 14-September-09	14.40	Call	Currency Future	64	56	64	56	0.00
31/07/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1378	1500	1378	1500	0.00
31/07/2009	£ / R On 14-September-09	16.30	Call	Currency Future	12	12	12	12	0.00
31/07/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3226	3356	3226	3356	0.00
31/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	270	248	270	248	0.00
31/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1560	1671	1560	1671	0.00
31/07/2009	£ / R On 14-December-09	14.70	Call	Currency Future	255	235	255	235	0.00
31/07/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1645	1757	1645	1757	0.00
31/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	240	222	240	222	0.00
31/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1731	1845	1731	1845	0.00
31/07/2009	£ / R On 14-December-09	15.00	Call	Currency Future	215	199	215	199	0.00
31/07/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1906	2021	1906	2021	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	203	188	203	188	0.00
31/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1994	2111	1994	2111	0.00
31/07/2009	£ / R On 14-December-09	15.20	Call	Currency Future	193	179	193	179	0.00
31/07/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2083	2201	2083	2201	0.00
31/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	148	134	148	134	0.00
31/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2439	2557	2439	2557	0.00
31/07/2009	£ / R On 14-September-09	14.15	Call	Currency Future	86	75	86	75	0.00
31/07/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1150	1269	1150	1269	0.00
31/07/2009	£ / R On 14-September-09	14.65	Call	Currency Future	48	42	48	42	0.00
31/07/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1612	1736	1612	1736	0.00
31/07/2009	£ / R On 14-September-09	15.15	Call	Currency Future	28	26	28	26	0.00
31/07/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2092	2220	2092	2220	0.00
31/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	365	335	365	335	0.00
31/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1156	1258	1156	1258	0.00
31/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	343	315	343	315	0.00
31/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1234	1338	1234	1338	0.00
31/07/2009	£ / R On 14-September-09	14.60	Call	Currency Future	51	45	51	45	0.00
31/07/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1565	1689	1565	1689	0.00
31/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	414	379	414	379	0.00
31/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1005	1102	1005	1102	0.00
31/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	270	248	270	248	0.00
31/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1560	1671	1560	1671	0.00
31/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	354	325	354	325	0.00
31/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1195	1298	1195	1298	0.00
31/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	278	256	278	256	0.00
31/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1518	1629	1518	1629	0.00
31/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	262	241	262	241	0.00
31/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1603	1714	1603	1714	0.00
31/07/2009	£ / R On 14-December-09	14.75	Call	Currency Future	247	228	247	228	0.00
31/07/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1688	1801	1688	1801	0.00
31/07/2009	£ / R On 14-December-09	15.15	Call	Currency Future	198	183	198	183	0.00
31/07/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2039	2156	2039	2156	0.00
31/07/2009	£ / R On 14-September-09	13.75	Call	Currency Future	142	123	142	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	13.75	Put	Currency Future	806	917	806	917	0.00
31/07/2009	£ / R On 14-September-09	13.85	Call	Currency Future	125	109	125	109	0.00
31/07/2009	£ / R On 14-September-09	13.85	Put	Currency Future	889	1003	889	1003	0.00
31/07/2009	£ / R On 14-September-09	14.05	Call	Currency Future	98	85	98	85	0.00
31/07/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1062	1179	1062	1179	0.00
31/07/2009	£ / R On 14-September-09	14.55	Call	Currency Future	54	47	54	47	0.00
31/07/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1518	1641	1518	1641	0.00
31/07/2009	£ / R On 14-September-09	13.80	Call	Currency Future	133	116	133	116	0.00
31/07/2009	£ / R On 14-September-09	13.80	Put	Currency Future	848	960	848	960	0.00
31/07/2009	£ / R On 14-September-09	13.70	Call	Currency Future	152	131	152	131	0.00
31/07/2009	£ / R On 14-September-09	13.70	Put	Currency Future	766	875	766	875	0.00
31/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	427	391	427	391	0.00
31/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	968	1064	968	1064	0.00
31/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	401	368	401	368	0.00
31/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1042	1140	1042	1140	0.00
31/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	354	325	354	325	0.00
31/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1195	1298	1195	1298	0.00
31/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	278	256	278	256	0.00
31/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1518	1629	1518	1629	0.00
31/07/2009	£ / R On 14-December-09	14.95	Call	Currency Future	221	204	221	204	0.00
31/07/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1862	1977	1862	1977	0.00
31/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	262	241	262	241	0.00
31/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1603	1714	1603	1714	0.00
31/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	209	193	209	193	0.00
31/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1950	2066	1950	2066	0.00
31/07/2009	£ / R On 14-September-09	14.35	Call	Currency Future	68	59	68	59	0.00
31/07/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1332	1454	1332	1454	0.00
31/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	414	379	414	379	0.00
31/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1005	1102	1005	1102	0.00
31/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	304	279	304	279	0.00
31/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1394	1502	1394	1502	0.00
31/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	227	210	227	210	0.00
31/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1818	1933	1818	1933	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	13.60	Call	Currency Future	172	149	172	149	0.00
31/07/2009	£ / R On 14-September-09	13.60	Put	Currency Future	686	793	686	793	0.00
31/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	313	288	313	288	0.00
31/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1354	1461	1354	1461	0.00
31/07/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1722	1624	1722	1624	0.00
31/07/2009	£ / R On 14-June-10	12.35	Put	Currency Future	329	367	329	367	0.00
31/07/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1395	1318	1395	1318	0.00
31/07/2009	£ / R On 14-June-10	12.85	Put	Currency Future	502	561	502	561	0.00
31/07/2009	£ / R On 14-June-10	15.35	Call	Currency Future	547	519	547	519	0.00
31/07/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2154	2262	2154	2262	0.00
31/07/2009	£ / R On 14-June-10	16.35	Call	Currency Future	390	370	390	370	0.00
31/07/2009	£ / R On 14-June-10	16.35	Put	Currency Future	2997	3113	2997	3113	0.00
31/07/2009	£ / R On 14-June-10	17.35	Call	Currency Future	283	269	283	269	0.00
31/07/2009	£ / R On 14-June-10	17.35	Put	Currency Future	3890	4012	3890	4012	0.00
31/07/2009	£ / R On 14-June-10	18.35	Call	Currency Future	208	198	208	198	0.00
31/07/2009	£ / R On 14-June-10	18.35	Put	Currency Future	4815	4940	4815	4940	0.00
31/07/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1758	1659	1758	1659	0.00
31/07/2009	£ / R On 14-June-10	12.30	Put	Currency Future	315	351	315	351	0.00
31/07/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1423	1345	1423	1345	0.00
31/07/2009	£ / R On 14-June-10	12.80	Put	Currency Future	480	538	480	538	0.00
31/07/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1166	1101	1166	1101	0.00
31/07/2009	£ / R On 14-June-10	13.30	Put	Currency Future	723	794	723	794	0.00
31/07/2009	£ / R On 14-June-10	15.30	Call	Currency Future	556	528	556	528	0.00
31/07/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2113	2221	2113	2221	0.00
31/07/2009	£ / R On 14-June-10	16.30	Call	Currency Future	397	376	397	376	0.00
31/07/2009	£ / R On 14-June-10	16.30	Put	Currency Future	2954	3069	2954	3069	0.00
31/07/2009	£ / R On 14-June-10	17.30	Call	Currency Future	288	274	288	274	0.00
31/07/2009	£ / R On 14-June-10	17.30	Put	Currency Future	3845	3966	3845	3966	0.00
31/07/2009	£ / R On 14-June-10	18.30	Call	Currency Future	211	201	211	201	0.00
31/07/2009	£ / R On 14-June-10	18.30	Put	Currency Future	4768	4893	4768	4893	0.00
31/07/2009	£ / R On 14-September-09	8.10	Call	Currency Future	4986	4856	4986	4856	0.00
31/07/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
31/07/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3488	3358	3488	3358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	9.60	Put	Currency Future	2	3	2	3	0.00
31/07/2009	£ / R On 14-September-09	11.10	Call	Currency Future	2003	1876	2003	1876	0.00
31/07/2009	£ / R On 14-September-09	11.10	Put	Currency Future	17	20	17	20	0.00
31/07/2009	£ / R On 14-September-09	12.60	Call	Currency Future	634	546	634	546	0.00
31/07/2009	£ / R On 14-September-09	12.60	Put	Currency Future	148	190	148	190	0.00
31/07/2009	£ / R On 14-September-09	17.10	Call	Currency Future	8	8	8	8	0.00
31/07/2009	£ / R On 14-September-09	17.10	Put	Currency Future	4022	4152	4022	4152	0.00
31/07/2009	£ / R On 14-September-09	18.60	Call	Currency Future	3	3	3	3	0.00
31/07/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5517	5647	5517	5647	0.00
31/07/2009	£ / R On 14-September-09	20.10	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	20.10	Put	Currency Future	7016	7146	7016	7146	0.00
31/07/2009	£ / R On 14-December-09	8.30	Call	Currency Future	5011	4879	5011	4879	0.00
31/07/2009	£ / R On 14-December-09	8.30	Put	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3529	3399	3529	3399	0.00
31/07/2009	£ / R On 14-December-09	9.80	Put	Currency Future	20	21	20	21	0.00
31/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	2069	1944	2069	1944	0.00
31/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	60	67	60	67	0.00
31/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	863	788	863	788	0.00
31/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	354	411	354	411	0.00
31/07/2009	£ / R On 14-December-09	15.80	Call	Currency Future	129	117	129	117	0.00
31/07/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2620	2739	2620	2739	0.00
31/07/2009	£ / R On 14-December-09	17.30	Call	Currency Future	46	42	46	42	0.00
31/07/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4037	4165	4037	4165	0.00
31/07/2009	£ / R On 14-December-09	18.80	Call	Currency Future	27	25	27	25	0.00
31/07/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5517	5648	5517	5648	0.00
31/07/2009	£ / R On 14-December-09	20.30	Call	Currency Future	16	15	16	15	0.00
31/07/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7007	7138	7007	7138	0.00
31/07/2009	£ / R On 14-June-10	8.60	Call	Currency Future	5152	5019	5152	5019	0.00
31/07/2009	£ / R On 14-June-10	8.60	Put	Currency Future	9	11	9	11	0.00
31/07/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3699	3566	3699	3566	0.00
31/07/2009	£ / R On 14-June-10	10.10	Put	Currency Future	56	59	56	59	0.00
31/07/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2306	2188	2306	2188	0.00
31/07/2009	£ / R On 14-June-10	11.60	Put	Currency Future	163	181	163	181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1262	1193	1262	1193	0.00
31/07/2009	£ / R On 14-June-10	13.10	Put	Currency Future	619	685	619	685	0.00
31/07/2009	£ / R On 14-June-10	16.10	Call	Currency Future	425	402	425	402	0.00
31/07/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2782	2895	2782	2895	0.00
31/07/2009	£ / R On 14-June-10	17.60	Call	Currency Future	263	250	263	250	0.00
31/07/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4120	4243	4120	4243	0.00
31/07/2009	£ / R On 14-June-10	19.10	Call	Currency Future	166	158	166	158	0.00
31/07/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5523	5651	5523	5651	0.00
31/07/2009	£ / R On 14-June-10	20.60	Call	Currency Future	105	99	105	99	0.00
31/07/2009	£ / R On 14-June-10	20.60	Put	Currency Future	6962	7092	6962	7092	0.00
31/07/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5436	5306	5436	5306	0.00
31/07/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
31/07/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3937	3807	3937	3807	0.00
31/07/2009	£ / R On 14-September-09	9.15	Put	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2445	2317	2445	2317	0.00
31/07/2009	£ / R On 14-September-09	10.65	Put	Currency Future	9	11	9	11	0.00
31/07/2009	£ / R On 14-September-09	12.15	Call	Currency Future	994	885	994	885	0.00
31/07/2009	£ / R On 14-September-09	12.15	Put	Currency Future	58	79	58	79	0.00
31/07/2009	£ / R On 14-September-09	16.65	Call	Currency Future	10	10	10	10	0.00
31/07/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3574	3704	3574	3704	0.00
31/07/2009	£ / R On 14-September-09	18.15	Call	Currency Future	4	4	4	4	0.00
31/07/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5068	5198	5068	5198	0.00
31/07/2009	£ / R On 14-September-09	19.65	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6566	6696	6566	6696	0.00
31/07/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5460	5328	5460	5328	0.00
31/07/2009	£ / R On 14-December-09	7.85	Put	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3972	3842	3972	3842	0.00
31/07/2009	£ / R On 14-December-09	9.35	Put	Currency Future	13	14	13	14	0.00
31/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2503	2374	2503	2374	0.00
31/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	44	47	44	47	0.00
31/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1153	1059	1153	1059	0.00
31/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	193	232	193	232	0.00
31/07/2009	£ / R On 14-December-09	15.35	Call	Currency Future	177	161	177	161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2217	2333	2217	2333	0.00
31/07/2009	£ / R On 14-December-09	16.85	Call	Currency Future	63	56	63	56	0.00
31/07/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3603	3728	3603	3728	0.00
31/07/2009	£ / R On 14-December-09	18.35	Call	Currency Future	31	29	31	29	0.00
31/07/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5071	5201	5071	5201	0.00
31/07/2009	£ / R On 14-December-09	19.85	Call	Currency Future	19	18	19	18	0.00
31/07/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6560	6691	6560	6691	0.00
31/07/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5597	5462	5597	5462	0.00
31/07/2009	£ / R On 14-June-10	8.15	Put	Currency Future	4	5	4	5	0.00
31/07/2009	£ / R On 14-June-10	9.65	Call	Currency Future	4136	4006	4136	4006	0.00
31/07/2009	£ / R On 14-June-10	9.65	Put	Currency Future	43	48	43	48	0.00
31/07/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2701	2579	2701	2579	0.00
31/07/2009	£ / R On 14-June-10	11.15	Put	Currency Future	108	122	108	122	0.00
31/07/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1516	1428	1516	1428	0.00
31/07/2009	£ / R On 14-June-10	12.65	Put	Currency Future	423	471	423	471	0.00
31/07/2009	£ / R On 14-June-10	15.65	Call	Currency Future	496	471	496	471	0.00
31/07/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2403	2513	2403	2513	0.00
31/07/2009	£ / R On 14-June-10	17.15	Call	Currency Future	301	286	301	286	0.00
31/07/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3708	3829	3708	3829	0.00
31/07/2009	£ / R On 14-June-10	18.65	Call	Currency Future	190	181	190	181	0.00
31/07/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5097	5223	5097	5223	0.00
31/07/2009	£ / R On 14-June-10	20.15	Call	Currency Future	122	115	122	115	0.00
31/07/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6528	6658	6528	6658	0.00
31/07/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5686	5556	5686	5556	0.00
31/07/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	£ / R On 14-September-09	8.90	Call	Currency Future	4186	4057	4186	4057	0.00
31/07/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	1	0	1	0.00
31/07/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2693	2564	2693	2564	0.00
31/07/2009	£ / R On 14-September-09	10.40	Put	Currency Future	7	8	7	8	0.00
31/07/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1227	1103	1227	1103	0.00
31/07/2009	£ / R On 14-September-09	11.90	Put	Currency Future	41	47	41	47	0.00
31/07/2009	£ / R On 14-September-09	16.40	Call	Currency Future	11	11	11	11	0.00
31/07/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3326	3455	3326	3455	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	17.90	Call	Currency Future	4	4	4	4	0.00
31/07/2009	£ / R On 14-September-09	17.90	Put	Currency Future	4819	4948	4819	4948	0.00
31/07/2009	£ / R On 14-September-09	19.40	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6316	6446	6316	6446	0.00
31/07/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5710	5578	5710	5578	0.00
31/07/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	£ / R On 14-December-09	9.10	Call	Currency Future	4218	4088	4218	4088	0.00
31/07/2009	£ / R On 14-December-09	9.10	Put	Currency Future	9	10	9	10	0.00
31/07/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2746	2617	2746	2617	0.00
31/07/2009	£ / R On 14-December-09	10.60	Put	Currency Future	37	39	37	39	0.00
31/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1355	1244	1355	1244	0.00
31/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	145	167	145	167	0.00
31/07/2009	£ / R On 14-December-09	16.60	Call	Currency Future	74	66	74	66	0.00
31/07/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3365	3489	3365	3489	0.00
31/07/2009	£ / R On 14-December-09	18.10	Call	Currency Future	34	31	34	31	0.00
31/07/2009	£ / R On 14-December-09	18.10	Put	Currency Future	4824	4954	4824	4954	0.00
31/07/2009	£ / R On 14-December-09	19.60	Call	Currency Future	21	20	21	20	0.00
31/07/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6311	6442	6311	6442	0.00
31/07/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5846	5710	5846	5710	0.00
31/07/2009	£ / R On 14-June-10	7.90	Put	Currency Future	3	3	3	3	0.00
31/07/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4374	4244	4374	4244	0.00
31/07/2009	£ / R On 14-June-10	9.40	Put	Currency Future	31	37	31	37	0.00
31/07/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2928	2804	2928	2804	0.00
31/07/2009	£ / R On 14-June-10	10.90	Put	Currency Future	85	96	85	96	0.00
31/07/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1687	1590	1687	1590	0.00
31/07/2009	£ / R On 14-June-10	12.40	Put	Currency Future	344	382	344	382	0.00
31/07/2009	£ / R On 14-June-10	15.40	Call	Currency Future	538	511	538	511	0.00
31/07/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2195	2304	2195	2304	0.00
31/07/2009	£ / R On 14-June-10	16.90	Call	Currency Future	326	309	326	309	0.00
31/07/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3483	3602	3483	3602	0.00
31/07/2009	£ / R On 14-June-10	18.40	Call	Currency Future	205	195	205	195	0.00
31/07/2009	£ / R On 14-June-10	18.40	Put	Currency Future	4862	4987	4862	4987	0.00
31/07/2009	£ / R On 14-June-10	19.90	Call	Currency Future	132	125	132	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
31/07/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6289	6418	6289	6418	0.00
31/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	572	523	572	523	0.00
31/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	662	746	662	746	0.00
31/07/2009	£ / R On 14-September-09	12.65	Call	Currency Future	599	513	599	513	0.00
31/07/2009	£ / R On 14-September-09	12.65	Put	Currency Future	163	207	163	207	0.00
31/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	807	736	807	736	0.00
31/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	397	458	397	458	0.00
31/07/2009	£ / R On 14-June-10	9.50	Call	Currency Future	4278	4149	4278	4149	0.00
31/07/2009	£ / R On 14-June-10	9.50	Put	Currency Future	35	42	35	42	0.00
31/07/2009	£ / R On 14-June-10	10.50	Call	Currency Future	3309	3176	3309	3176	0.00
31/07/2009	£ / R On 14-June-10	10.50	Put	Currency Future	66	69	66	69	0.00
31/07/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2392	2273	2392	2273	0.00
31/07/2009	£ / R On 14-June-10	11.50	Put	Currency Future	149	166	149	166	0.00
31/07/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1617	1522	1617	1522	0.00
31/07/2009	£ / R On 14-June-10	12.50	Put	Currency Future	374	415	374	415	0.00
31/07/2009	£ / R On 14-June-10	14.50	Call	Currency Future	736	696	736	696	0.00
31/07/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1492	1589	1492	1589	0.00
31/07/2009	£ / R On 14-June-10	15.50	Call	Currency Future	520	495	520	495	0.00
31/07/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2277	2387	2277	2387	0.00
31/07/2009	£ / R On 14-June-10	16.50	Call	Currency Future	371	352	371	352	0.00
31/07/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3128	3245	3128	3245	0.00
31/07/2009	£ / R On 14-September-09	12.50	Call	Currency Future	708	615	708	615	0.00
31/07/2009	£ / R On 14-September-09	12.50	Put	Currency Future	122	159	122	159	0.00
31/07/2009	£ / R On 14-September-09	12.70	Call	Currency Future	564	481	564	481	0.00
31/07/2009	£ / R On 14-September-09	12.70	Put	Currency Future	178	225	178	225	0.00
31/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	984	901	984	901	0.00
31/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	275	324	275	324	0.00
31/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	922	843	922	843	0.00
31/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	313	366	313	366	0.00
31/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	807	736	807	736	0.00
31/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	397	458	397	458	0.00
31/07/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3407	3273	3407	3273	0.00
31/07/2009	£ / R On 14-June-10	10.40	Put	Currency Future	64	66	64	66	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2479	2359	2479	2359	0.00
31/07/2009	£ / R On 14-June-10	11.40	Put	Currency Future	136	152	136	152	0.00
31/07/2009	£ / R On 14-June-10	14.40	Call	Currency Future	763	722	763	722	0.00
31/07/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1420	1515	1420	1515	0.00
31/07/2009	£ / R On 14-June-10	16.40	Call	Currency Future	384	364	384	364	0.00
31/07/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3041	3157	3041	3157	0.00
31/07/2009	£ / R On 14-June-10	17.40	Call	Currency Future	279	265	279	265	0.00
31/07/2009	£ / R On 14-June-10	17.40	Put	Currency Future	3936	4058	3936	4058	0.00
31/07/2009	£ / R On 14-September-09	12.45	Call	Currency Future	747	650	747	650	0.00
31/07/2009	£ / R On 14-September-09	12.45	Put	Currency Future	111	145	111	145	0.00
31/07/2009	£ / R On 14-September-09	12.55	Call	Currency Future	671	580	671	580	0.00
31/07/2009	£ / R On 14-September-09	12.55	Put	Currency Future	135	174	135	174	0.00
31/07/2009	£ / R On 14-September-09	12.85	Call	Currency Future	467	393	467	393	0.00
31/07/2009	£ / R On 14-September-09	12.85	Put	Currency Future	231	287	231	287	0.00
31/07/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4422	4292	4422	4292	0.00
31/07/2009	£ / R On 14-June-10	9.35	Put	Currency Future	29	34	29	34	0.00
31/07/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3455	3322	3455	3322	0.00
31/07/2009	£ / R On 14-June-10	10.35	Put	Currency Future	62	65	62	65	0.00
31/07/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2523	2403	2523	2403	0.00
31/07/2009	£ / R On 14-June-10	11.35	Put	Currency Future	130	146	130	146	0.00
31/07/2009	£ / R On 14-June-10	17.55	Call	Currency Future	267	254	267	254	0.00
31/07/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4074	4197	4074	4197	0.00
31/07/2009	£ / R On 14-June-10	14.75	Call	Currency Future	672	637	672	637	0.00
31/07/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1679	1780	1679	1780	0.00
31/07/2009	£ / R On 14-June-10	15.75	Call	Currency Future	480	454	480	454	0.00
31/07/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2487	2597	2487	2597	0.00
31/07/2009	£ / R On 14-June-10	16.75	Call	Currency Future	342	325	342	325	0.00
31/07/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3349	3467	3349	3467	0.00
31/07/2009	£ / R On 14-June-10	17.75	Call	Currency Future	252	238	252	238	0.00
31/07/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4259	4381	4259	4381	0.00
31/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	892	815	892	815	0.00
31/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	333	388	333	388	0.00
31/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	835	761	835	761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	375	434	375	434	0.00
31/07/2009	£ / R On 14-December-09	13.25	Call	Currency Future	632	577	632	577	0.00
31/07/2009	£ / R On 14-December-09	13.25	Put	Currency Future	573	649	573	649	0.00
31/07/2009	£ / R On 14-June-10	15.00	Call	Currency Future	616	584	616	584	0.00
31/07/2009	£ / R On 14-June-10	15.00	Put	Currency Future	1872	1977	1872	1977	0.00
31/07/2009	£ / R On 14-June-10	16.00	Call	Currency Future	440	416	440	416	0.00
31/07/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2697	2809	2697	2809	0.00
31/07/2009	£ / R On 14-June-10	17.00	Call	Currency Future	316	300	316	300	0.00
31/07/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3573	3693	3573	3693	0.00
31/07/2009	£ / R On 14-June-10	18.00	Call	Currency Future	232	220	232	220	0.00
31/07/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4489	4613	4489	4613	0.00
31/07/2009	£ / R On 14-June-10	9.75	Call	Currency Future	4042	3908	4042	3908	0.00
31/07/2009	£ / R On 14-June-10	9.75	Put	Currency Future	49	51	49	51	0.00
31/07/2009	£ / R On 14-June-10	10.75	Call	Currency Future	3066	2941	3066	2941	0.00
31/07/2009	£ / R On 14-June-10	10.75	Put	Currency Future	73	84	73	84	0.00
31/07/2009	£ / R On 14-June-10	11.75	Call	Currency Future	2179	2068	2179	2068	0.00
31/07/2009	£ / R On 14-June-10	11.75	Put	Currency Future	186	211	186	211	0.00
31/07/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1451	1372	1451	1372	0.00
31/07/2009	£ / R On 14-June-10	12.75	Put	Currency Future	458	515	458	515	0.00
31/07/2009	£ / R On 14-June-10	15.25	Call	Currency Future	565	537	565	537	0.00
31/07/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2072	2179	2072	2179	0.00
31/07/2009	£ / R On 14-June-10	16.25	Call	Currency Future	404	382	404	382	0.00
31/07/2009	£ / R On 14-June-10	16.25	Put	Currency Future	2911	3025	2911	3025	0.00
31/07/2009	£ / R On 14-June-10	17.25	Call	Currency Future	292	278	292	278	0.00
31/07/2009	£ / R On 14-June-10	17.25	Put	Currency Future	3799	3920	3799	3920	0.00
31/07/2009	£ / R On 14-June-10	18.25	Call	Currency Future	215	204	215	204	0.00
31/07/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4722	4847	4722	4847	0.00
31/07/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3895	3761	3895	3761	0.00
31/07/2009	£ / R On 14-June-10	9.90	Put	Currency Future	52	54	52	54	0.00
31/07/2009	£ / R On 14-June-10	11.90	Call	Currency Future	2059	1952	2059	1952	0.00
31/07/2009	£ / R On 14-June-10	11.90	Put	Currency Future	216	244	216	244	0.00
31/07/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1367	1292	1367	1292	0.00
31/07/2009	£ / R On 14-June-10	12.90	Put	Currency Future	524	585	524	585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	9.50	Call	Currency Future	4060	3928	4060	3928	0.00
31/07/2009	£ / R On 15-March-10	9.50	Put	Currency Future	29	32	29	32	0.00
31/07/2009	£ / R On 15-March-10	10.50	Call	Currency Future	3085	2954	3085	2954	0.00
31/07/2009	£ / R On 15-March-10	10.50	Put	Currency Future	55	58	55	58	0.00
31/07/2009	£ / R On 15-March-10	11.50	Call	Currency Future	2128	2008	2128	2008	0.00
31/07/2009	£ / R On 15-March-10	11.50	Put	Currency Future	98	112	98	112	0.00
31/07/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1343	1255	1343	1255	0.00
31/07/2009	£ / R On 15-March-10	12.50	Put	Currency Future	312	360	312	360	0.00
31/07/2009	£ / R On 15-March-10	14.50	Call	Currency Future	515	483	515	483	0.00
31/07/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1484	1588	1484	1588	0.00
31/07/2009	£ / R On 15-March-10	15.50	Call	Currency Future	339	319	339	319	0.00
31/07/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2309	2423	2309	2423	0.00
31/07/2009	£ / R On 15-March-10	16.50	Call	Currency Future	223	210	223	210	0.00
31/07/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3193	3314	3193	3314	0.00
31/07/2009	£ / R On 15-March-10	17.50	Call	Currency Future	153	143	153	143	0.00
31/07/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4122	4247	4122	4247	0.00
31/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	389	356	389	356	0.00
31/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1079	1179	1079	1179	0.00
31/07/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3846	3712	3846	3712	0.00
31/07/2009	£ / R On 14-June-10	9.95	Put	Currency Future	53	55	53	55	0.00
31/07/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2882	2758	2882	2758	0.00
31/07/2009	£ / R On 14-June-10	10.95	Put	Currency Future	89	101	89	101	0.00
31/07/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2020	1914	2020	1914	0.00
31/07/2009	£ / R On 14-June-10	11.95	Put	Currency Future	227	256	227	256	0.00
31/07/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1340	1266	1340	1266	0.00
31/07/2009	£ / R On 14-June-10	12.95	Put	Currency Future	547	609	547	609	0.00
31/07/2009	£ / R On 14-June-10	15.45	Call	Currency Future	529	503	529	503	0.00
31/07/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2236	2345	2236	2345	0.00
31/07/2009	£ / R On 14-June-10	16.45	Call	Currency Future	377	358	377	358	0.00
31/07/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3084	3201	3084	3201	0.00
31/07/2009	£ / R On 14-June-10	17.45	Call	Currency Future	275	262	275	262	0.00
31/07/2009	£ / R On 14-June-10	17.45	Put	Currency Future	3982	4104	3982	4104	0.00
31/07/2009	£ / R On 14-June-10	18.45	Call	Currency Future	202	192	202	192	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	18.45	Put	Currency Future	4909	5034	4909	5034	0.00
31/07/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3963	3830	3963	3830	0.00
31/07/2009	£ / R On 15-March-10	9.60	Put	Currency Future	32	34	32	34	0.00
31/07/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2988	2857	2988	2857	0.00
31/07/2009	£ / R On 15-March-10	10.60	Put	Currency Future	58	62	58	62	0.00
31/07/2009	£ / R On 15-March-10	11.60	Call	Currency Future	2038	1924	2038	1924	0.00
31/07/2009	£ / R On 15-March-10	11.60	Put	Currency Future	108	128	108	128	0.00
31/07/2009	£ / R On 15-March-10	12.60	Call	Currency Future	1278	1196	1278	1196	0.00
31/07/2009	£ / R On 15-March-10	12.60	Put	Currency Future	347	400	347	400	0.00
31/07/2009	£ / R On 15-March-10	14.60	Call	Currency Future	493	463	493	463	0.00
31/07/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1562	1667	1562	1667	0.00
31/07/2009	£ / R On 15-March-10	15.60	Call	Currency Future	326	305	326	305	0.00
31/07/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2395	2510	2395	2510	0.00
31/07/2009	£ / R On 15-March-10	16.60	Call	Currency Future	215	202	215	202	0.00
31/07/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3284	3406	3284	3406	0.00
31/07/2009	£ / R On 15-March-10	17.60	Call	Currency Future	147	137	147	137	0.00
31/07/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4216	4341	4216	4341	0.00
31/07/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3748	3615	3748	3615	0.00
31/07/2009	£ / R On 14-June-10	10.05	Put	Currency Future	55	57	55	57	0.00
31/07/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2792	2668	2792	2668	0.00
31/07/2009	£ / R On 14-June-10	11.05	Put	Currency Future	98	111	98	111	0.00
31/07/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1943	1839	1943	1839	0.00
31/07/2009	£ / R On 14-June-10	12.05	Put	Currency Future	250	281	250	281	0.00
31/07/2009	£ / R On 14-June-10	13.05	Call	Currency Future	1288	1217	1288	1217	0.00
31/07/2009	£ / R On 14-June-10	13.05	Put	Currency Future	595	659	595	659	0.00
31/07/2009	£ / R On 14-June-10	15.55	Call	Currency Future	512	487	512	487	0.00
31/07/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2319	2430	2319	2430	0.00
31/07/2009	£ / R On 14-June-10	16.55	Call	Currency Future	365	346	365	346	0.00
31/07/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3172	3289	3172	3289	0.00
31/07/2009	£ / R On 14-June-10	18.55	Call	Currency Future	196	186	196	186	0.00
31/07/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5003	5129	5003	5129	0.00
31/07/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3865	3732	3865	3732	0.00
31/07/2009	£ / R On 15-March-10	9.70	Put	Currency Future	34	37	34	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2892	2761	2892	2761	0.00
31/07/2009	£ / R On 15-March-10	10.70	Put	Currency Future	61	65	61	65	0.00
31/07/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1954	1841	1954	1841	0.00
31/07/2009	£ / R On 15-March-10	11.70	Put	Currency Future	123	146	123	146	0.00
31/07/2009	£ / R On 15-March-10	12.70	Call	Currency Future	1217	1139	1217	1139	0.00
31/07/2009	£ / R On 15-March-10	12.70	Put	Currency Future	387	443	387	443	0.00
31/07/2009	£ / R On 15-March-10	15.70	Call	Currency Future	312	292	312	292	0.00
31/07/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2481	2597	2481	2597	0.00
31/07/2009	£ / R On 15-March-10	16.70	Call	Currency Future	206	194	206	194	0.00
31/07/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3376	3499	3376	3499	0.00
31/07/2009	£ / R On 15-March-10	17.70	Call	Currency Future	140	131	140	131	0.00
31/07/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4310	4435	4310	4435	0.00
31/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	591	540	591	540	0.00
31/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	631	713	631	713	0.00
31/07/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3767	3634	3767	3634	0.00
31/07/2009	£ / R On 15-March-10	9.80	Put	Currency Future	36	39	36	39	0.00
31/07/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2795	2665	2795	2665	0.00
31/07/2009	£ / R On 15-March-10	10.80	Put	Currency Future	65	69	65	69	0.00
31/07/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1871	1761	1871	1761	0.00
31/07/2009	£ / R On 15-March-10	11.80	Put	Currency Future	141	165	141	165	0.00
31/07/2009	£ / R On 15-March-10	12.80	Call	Currency Future	1159	1084	1159	1084	0.00
31/07/2009	£ / R On 15-March-10	12.80	Put	Currency Future	429	488	429	488	0.00
31/07/2009	£ / R On 15-March-10	14.80	Call	Currency Future	452	425	452	425	0.00
31/07/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1721	1829	1721	1829	0.00
31/07/2009	£ / R On 15-March-10	15.80	Call	Currency Future	299	280	299	280	0.00
31/07/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2568	2685	2568	2685	0.00
31/07/2009	£ / R On 15-March-10	16.80	Call	Currency Future	198	187	198	187	0.00
31/07/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3468	3591	3468	3591	0.00
31/07/2009	£ / R On 15-March-10	17.80	Call	Currency Future	134	125	134	125	0.00
31/07/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4404	4529	4404	4529	0.00
31/07/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3650	3517	3650	3517	0.00
31/07/2009	£ / R On 14-June-10	10.15	Put	Currency Future	57	60	57	60	0.00
31/07/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1868	1765	1868	1765	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	12.15	Put	Currency Future	275	308	275	308	0.00
31/07/2009	£ / R On 14-June-10	13.15	Call	Currency Future	1238	1169	1238	1169	0.00
31/07/2009	£ / R On 14-June-10	13.15	Put	Currency Future	644	712	644	712	0.00
31/07/2009	£ / R On 14-June-10	16.65	Call	Currency Future	353	335	353	335	0.00
31/07/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3260	3378	3260	3378	0.00
31/07/2009	£ / R On 14-June-10	17.65	Call	Currency Future	259	246	259	246	0.00
31/07/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4166	4289	4166	4289	0.00
31/07/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3620	3488	3620	3488	0.00
31/07/2009	£ / R On 15-March-10	9.95	Put	Currency Future	40	42	40	42	0.00
31/07/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2651	2521	2651	2521	0.00
31/07/2009	£ / R On 15-March-10	10.95	Put	Currency Future	71	75	71	75	0.00
31/07/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1750	1643	1750	1643	0.00
31/07/2009	£ / R On 15-March-10	11.95	Put	Currency Future	170	198	170	198	0.00
31/07/2009	£ / R On 15-March-10	12.95	Call	Currency Future	1077	1006	1077	1006	0.00
31/07/2009	£ / R On 15-March-10	12.95	Put	Currency Future	497	560	497	560	0.00
31/07/2009	£ / R On 15-March-10	14.95	Call	Currency Future	424	399	424	399	0.00
31/07/2009	£ / R On 15-March-10	14.95	Put	Currency Future	1843	1953	1843	1953	0.00
31/07/2009	£ / R On 15-March-10	15.95	Call	Currency Future	280	263	280	263	0.00
31/07/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2700	2817	2700	2817	0.00
31/07/2009	£ / R On 15-March-10	16.95	Call	Currency Future	187	177	187	177	0.00
31/07/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3607	3731	3607	3731	0.00
31/07/2009	£ / R On 15-March-10	17.95	Call	Currency Future	125	117	125	117	0.00
31/07/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4545	4671	4545	4671	0.00
31/07/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3718	3586	3718	3586	0.00
31/07/2009	£ / R On 15-March-10	9.85	Put	Currency Future	37	40	37	40	0.00
31/07/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2747	2617	2747	2617	0.00
31/07/2009	£ / R On 15-March-10	10.85	Put	Currency Future	67	71	67	71	0.00
31/07/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1830	1721	1830	1721	0.00
31/07/2009	£ / R On 15-March-10	11.85	Put	Currency Future	150	175	150	175	0.00
31/07/2009	£ / R On 15-March-10	12.85	Call	Currency Future	1131	1057	1131	1057	0.00
31/07/2009	£ / R On 15-March-10	12.85	Put	Currency Future	451	512	451	512	0.00
31/07/2009	£ / R On 15-March-10	14.85	Call	Currency Future	442	416	442	416	0.00
31/07/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1762	1870	1762	1870	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	15.85	Call	Currency Future	292	274	292	274	0.00
31/07/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2612	2729	2612	2729	0.00
31/07/2009	£ / R On 15-March-10	16.85	Call	Currency Future	195	183	195	183	0.00
31/07/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3514	3638	3514	3638	0.00
31/07/2009	£ / R On 15-March-10	17.85	Call	Currency Future	131	122	131	122	0.00
31/07/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4451	4576	4451	4576	0.00
31/07/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3944	3810	3944	3810	0.00
31/07/2009	£ / R On 14-June-10	9.85	Put	Currency Future	51	53	51	53	0.00
31/07/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2974	2849	2974	2849	0.00
31/07/2009	£ / R On 14-June-10	10.85	Put	Currency Future	81	92	81	92	0.00
31/07/2009	£ / R On 14-June-10	11.85	Call	Currency Future	2099	1990	2099	1990	0.00
31/07/2009	£ / R On 14-June-10	11.85	Put	Currency Future	206	233	206	233	0.00
31/07/2009	£ / R On 14-June-10	9.70	Call	Currency Future	4089	3957	4089	3957	0.00
31/07/2009	£ / R On 14-June-10	9.70	Put	Currency Future	46	50	46	50	0.00
31/07/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3115	2987	3115	2987	0.00
31/07/2009	£ / R On 14-June-10	10.70	Put	Currency Future	72	80	72	80	0.00
31/07/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2221	2108	2221	2108	0.00
31/07/2009	£ / R On 14-June-10	11.70	Put	Currency Future	178	201	178	201	0.00
31/07/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1484	1400	1484	1400	0.00
31/07/2009	£ / R On 14-June-10	12.70	Put	Currency Future	441	493	441	493	0.00
31/07/2009	£ / R On 14-June-10	15.20	Call	Currency Future	575	546	575	546	0.00
31/07/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2032	2138	2032	2138	0.00
31/07/2009	£ / R On 14-June-10	16.20	Call	Currency Future	411	389	411	389	0.00
31/07/2009	£ / R On 14-June-10	16.20	Put	Currency Future	2868	2982	2868	2982	0.00
31/07/2009	£ / R On 14-June-10	17.20	Call	Currency Future	297	282	297	282	0.00
31/07/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3754	3875	3754	3875	0.00
31/07/2009	£ / R On 14-June-10	18.20	Call	Currency Future	218	207	218	207	0.00
31/07/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4675	4800	4675	4800	0.00
31/07/2009	£ / R On 15-March-10	9.55	Call	Currency Future	4012	3879	4012	3879	0.00
31/07/2009	£ / R On 15-March-10	9.55	Put	Currency Future	31	33	31	33	0.00
31/07/2009	£ / R On 15-March-10	10.55	Call	Currency Future	3037	2906	3037	2906	0.00
31/07/2009	£ / R On 15-March-10	10.55	Put	Currency Future	56	60	56	60	0.00
31/07/2009	£ / R On 15-March-10	11.55	Call	Currency Future	2081	1965	2081	1965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	11.55	Put	Currency Future	101	120	101	120	0.00
31/07/2009	£ / R On 15-March-10	12.55	Call	Currency Future	1309	1225	1309	1225	0.00
31/07/2009	£ / R On 15-March-10	12.55	Put	Currency Future	328	379	328	379	0.00
31/07/2009	£ / R On 15-March-10	14.55	Call	Currency Future	504	473	504	473	0.00
31/07/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1523	1627	1523	1627	0.00
31/07/2009	£ / R On 15-March-10	15.55	Call	Currency Future	333	312	333	312	0.00
31/07/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2352	2466	2352	2466	0.00
31/07/2009	£ / R On 15-March-10	16.55	Call	Currency Future	219	206	219	206	0.00
31/07/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3238	3360	3238	3360	0.00
31/07/2009	£ / R On 15-March-10	17.55	Call	Currency Future	150	140	150	140	0.00
31/07/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4170	4294	4170	4294	0.00
31/07/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3816	3683	3816	3683	0.00
31/07/2009	£ / R On 15-March-10	9.75	Put	Currency Future	35	38	35	38	0.00
31/07/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2843	2713	2843	2713	0.00
31/07/2009	£ / R On 15-March-10	10.75	Put	Currency Future	63	67	63	67	0.00
31/07/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1912	1801	1912	1801	0.00
31/07/2009	£ / R On 15-March-10	11.75	Put	Currency Future	132	155	132	155	0.00
31/07/2009	£ / R On 15-March-10	12.75	Call	Currency Future	1188	1111	1188	1111	0.00
31/07/2009	£ / R On 15-March-10	12.75	Put	Currency Future	408	465	408	465	0.00
31/07/2009	£ / R On 15-March-10	14.75	Call	Currency Future	461	434	461	434	0.00
31/07/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1681	1788	1681	1788	0.00
31/07/2009	£ / R On 15-March-10	15.75	Call	Currency Future	305	286	305	286	0.00
31/07/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2525	2641	2525	2641	0.00
31/07/2009	£ / R On 15-March-10	16.75	Call	Currency Future	202	191	202	191	0.00
31/07/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3422	3545	3422	3545	0.00
31/07/2009	£ / R On 15-March-10	17.75	Call	Currency Future	137	128	137	128	0.00
31/07/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4357	4482	4357	4482	0.00
31/07/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3914	3781	3914	3781	0.00
31/07/2009	£ / R On 15-March-10	9.65	Put	Currency Future	33	35	33	35	0.00
31/07/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2940	2809	2940	2809	0.00
31/07/2009	£ / R On 15-March-10	10.65	Put	Currency Future	60	63	60	63	0.00
31/07/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1996	1882	1996	1882	0.00
31/07/2009	£ / R On 15-March-10	11.65	Put	Currency Future	115	137	115	137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	12.65	Call	Currency Future	1247	1167	1247	1167	0.00
31/07/2009	£ / R On 15-March-10	12.65	Put	Currency Future	367	421	367	421	0.00
31/07/2009	£ / R On 15-March-10	14.65	Call	Currency Future	482	453	482	453	0.00
31/07/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1601	1707	1601	1707	0.00
31/07/2009	£ / R On 15-March-10	15.65	Call	Currency Future	319	299	319	299	0.00
31/07/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2438	2553	2438	2553	0.00
31/07/2009	£ / R On 15-March-10	16.65	Call	Currency Future	210	198	210	198	0.00
31/07/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3330	3452	3330	3452	0.00
31/07/2009	£ / R On 15-March-10	17.65	Call	Currency Future	143	134	143	134	0.00
31/07/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4263	4388	4263	4388	0.00
31/07/2009	£ / R On 14-September-09	12.70	Call	Currency Future	564	481	564	481	0.00
31/07/2009	£ / R On 14-September-09	12.70	Put	Currency Future	178	225	178	225	0.00
31/07/2009	£ / R On 14-September-09	13.20	Call	Currency Future	288	248	288	248	0.00
31/07/2009	£ / R On 14-September-09	13.20	Put	Currency Future	402	492	402	492	0.00
31/07/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3115	2987	3115	2987	0.00
31/07/2009	£ / R On 14-June-10	10.70	Put	Currency Future	72	80	72	80	0.00
31/07/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2221	2108	2221	2108	0.00
31/07/2009	£ / R On 14-June-10	11.70	Put	Currency Future	178	201	178	201	0.00
31/07/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1484	1400	1484	1400	0.00
31/07/2009	£ / R On 14-June-10	12.70	Put	Currency Future	441	493	441	493	0.00
31/07/2009	£ / R On 14-June-10	15.20	Call	Currency Future	575	546	575	546	0.00
31/07/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2032	2138	2032	2138	0.00
31/07/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3797	3663	3797	3663	0.00
31/07/2009	£ / R On 14-June-10	10.00	Put	Currency Future	54	56	54	56	0.00
31/07/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2837	2713	2837	2713	0.00
31/07/2009	£ / R On 14-June-10	11.00	Put	Currency Future	94	106	94	106	0.00
31/07/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1982	1876	1982	1876	0.00
31/07/2009	£ / R On 14-June-10	12.00	Put	Currency Future	238	269	238	269	0.00
31/07/2009	£ / R On 14-June-10	13.00	Call	Currency Future	1314	1241	1314	1241	0.00
31/07/2009	£ / R On 14-June-10	13.00	Put	Currency Future	571	634	571	634	0.00
31/07/2009	£ / R On 14-June-10	18.50	Call	Currency Future	199	189	199	189	0.00
31/07/2009	£ / R On 14-June-10	18.50	Put	Currency Future	4956	5082	4956	5082	0.00
31/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	365	335	365	335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1156	1258	1156	1258	0.00
31/07/2009	£ / R On 14-June-10	11.10	Call	Currency Future	2746	2623	2746	2623	0.00
31/07/2009	£ / R On 14-June-10	11.10	Put	Currency Future	103	116	103	116	0.00
31/07/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1905	1802	1905	1802	0.00
31/07/2009	£ / R On 14-June-10	12.10	Put	Currency Future	262	295	262	295	0.00
31/07/2009	£ / R On 14-June-10	15.60	Call	Currency Future	504	479	504	479	0.00
31/07/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2361	2472	2361	2472	0.00
31/07/2009	£ / R On 14-June-10	16.60	Call	Currency Future	359	341	359	341	0.00
31/07/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3216	3333	3216	3333	0.00
31/07/2009	£ / R On 14-June-10	18.60	Call	Currency Future	193	183	193	183	0.00
31/07/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5050	5176	5050	5176	0.00
31/07/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3669	3537	3669	3537	0.00
31/07/2009	£ / R On 15-March-10	9.90	Put	Currency Future	39	41	39	41	0.00
31/07/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2699	2569	2699	2569	0.00
31/07/2009	£ / R On 15-March-10	10.90	Put	Currency Future	69	73	69	73	0.00
31/07/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1790	1682	1790	1682	0.00
31/07/2009	£ / R On 15-March-10	11.90	Put	Currency Future	160	186	160	186	0.00
31/07/2009	£ / R On 15-March-10	14.90	Call	Currency Future	433	407	433	407	0.00
31/07/2009	£ / R On 15-March-10	14.90	Put	Currency Future	1802	1912	1802	1912	0.00
31/07/2009	£ / R On 15-March-10	15.90	Call	Currency Future	286	269	286	269	0.00
31/07/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2656	2773	2656	2773	0.00
31/07/2009	£ / R On 15-March-10	16.90	Call	Currency Future	191	180	191	180	0.00
31/07/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3560	3684	3560	3684	0.00
31/07/2009	£ / R On 15-March-10	17.90	Call	Currency Future	128	119	128	119	0.00
31/07/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4498	4624	4498	4624	0.00
31/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	401	368	401	368	0.00
31/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1042	1140	1042	1140	0.00
31/07/2009	£ / R On 15-March-10	13.70	Call	Currency Future	744	696	744	696	0.00
31/07/2009	£ / R On 15-March-10	13.70	Put	Currency Future	914	1001	914	1001	0.00
31/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	535	490	535	490	0.00
31/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	726	813	726	813	0.00
31/07/2009	£ / R On 14-June-10	9.55	Call	Currency Future	4231	4102	4231	4102	0.00
31/07/2009	£ / R On 14-June-10	9.55	Put	Currency Future	38	45	38	45	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	10.55	Call	Currency Future	3261	3128	3261	3128	0.00
31/07/2009	£ / R On 14-June-10	10.55	Put	Currency Future	68	71	68	71	0.00
31/07/2009	£ / R On 14-June-10	11.55	Call	Currency Future	2349	2231	2349	2231	0.00
31/07/2009	£ / R On 14-June-10	11.55	Put	Currency Future	156	173	156	173	0.00
31/07/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1583	1489	1583	1489	0.00
31/07/2009	£ / R On 14-June-10	12.55	Put	Currency Future	390	432	390	432	0.00
31/07/2009	£ / R On 14-June-10	15.05	Call	Currency Future	605	574	605	574	0.00
31/07/2009	£ / R On 14-June-10	15.05	Put	Currency Future	1912	2017	1912	2017	0.00
31/07/2009	£ / R On 14-June-10	16.05	Call	Currency Future	432	409	432	409	0.00
31/07/2009	£ / R On 14-June-10	16.05	Put	Currency Future	2739	2852	2739	2852	0.00
31/07/2009	£ / R On 14-June-10	17.05	Call	Currency Future	311	295	311	295	0.00
31/07/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3618	3738	3618	3738	0.00
31/07/2009	£ / R On 14-June-10	18.05	Call	Currency Future	229	217	229	217	0.00
31/07/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4535	4660	4535	4660	0.00
31/07/2009	£ / R On 15-March-10	9.30	Call	Currency Future	4252	4122	4252	4122	0.00
31/07/2009	£ / R On 15-March-10	9.30	Put	Currency Future	22	26	22	26	0.00
31/07/2009	£ / R On 15-March-10	10.30	Call	Currency Future	3279	3148	3279	3148	0.00
31/07/2009	£ / R On 15-March-10	10.30	Put	Currency Future	49	52	49	52	0.00
31/07/2009	£ / R On 15-March-10	11.30	Call	Currency Future	2317	2187	2317	2187	0.00
31/07/2009	£ / R On 15-March-10	11.30	Put	Currency Future	87	92	87	92	0.00
31/07/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1484	1386	1484	1386	0.00
31/07/2009	£ / R On 15-March-10	12.30	Put	Currency Future	253	291	253	291	0.00
31/07/2009	£ / R On 15-March-10	14.30	Call	Currency Future	563	528	563	528	0.00
31/07/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1333	1432	1333	1432	0.00
31/07/2009	£ / R On 15-March-10	15.30	Call	Currency Future	367	347	367	347	0.00
31/07/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2137	2251	2137	2251	0.00
31/07/2009	£ / R On 15-March-10	16.30	Call	Currency Future	242	228	242	228	0.00
31/07/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3012	3132	3012	3132	0.00
31/07/2009	£ / R On 15-March-10	17.30	Call	Currency Future	164	155	164	155	0.00
31/07/2009	£ / R On 15-March-10	17.30	Put	Currency Future	3934	4060	3934	4060	0.00
31/07/2009	£ / R On 14-September-09	9.90	Call	Currency Future	3189	3060	3189	3060	0.00
31/07/2009	£ / R On 14-September-09	9.90	Put	Currency Future	3	4	3	4	0.00
31/07/2009	£ / R On 14-September-09	10.90	Call	Currency Future	2199	2072	2199	2072	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	10.90	Put	Currency Future	13	16	13	16	0.00
31/07/2009	£ / R On 14-September-09	16.90	Call	Currency Future	9	9	9	9	0.00
31/07/2009	£ / R On 14-September-09	16.90	Put	Currency Future	3823	3953	3823	3953	0.00
31/07/2009	£ / R On 14-September-09	18.90	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	18.90	Put	Currency Future	5816	5946	5816	5946	0.00
31/07/2009	£ / R On 14-September-09	20.90	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	20.90	Put	Currency Future	7815	7945	7815	7945	0.00
31/07/2009	£ / R On 14-December-09	10.10	Call	Currency Future	3235	3105	3235	3105	0.00
31/07/2009	£ / R On 14-December-09	10.10	Put	Currency Future	26	28	26	28	0.00
31/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	2261	2133	2261	2133	0.00
31/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	52	56	52	56	0.00
31/07/2009	£ / R On 14-December-09	17.10	Call	Currency Future	53	47	53	47	0.00
31/07/2009	£ / R On 14-December-09	17.10	Put	Currency Future	3844	3970	3844	3970	0.00
31/07/2009	£ / R On 14-December-09	19.10	Call	Currency Future	24	23	24	23	0.00
31/07/2009	£ / R On 14-December-09	19.10	Put	Currency Future	5815	5946	5815	5946	0.00
31/07/2009	£ / R On 14-December-09	21.10	Call	Currency Future	13	12	13	12	0.00
31/07/2009	£ / R On 14-December-09	21.10	Put	Currency Future	7804	7935	7804	7935	0.00
31/07/2009	£ / R On 14-June-10	19.55	Call	Currency Future	147	140	147	140	0.00
31/07/2009	£ / R On 14-June-10	19.55	Put	Currency Future	5954	6083	5954	6083	0.00
31/07/2009	£ / R On 14-June-10	21.55	Call	Currency Future	78	74	78	74	0.00
31/07/2009	£ / R On 14-June-10	21.55	Put	Currency Future	7885	8017	7885	8017	0.00
31/07/2009	£ / R On 15-March-10	19.30	Call	Currency Future	69	65	69	65	0.00
31/07/2009	£ / R On 15-March-10	19.30	Put	Currency Future	5839	5969	5839	5969	0.00
31/07/2009	£ / R On 15-March-10	21.30	Call	Currency Future	30	28	30	28	0.00
31/07/2009	£ / R On 15-March-10	21.30	Put	Currency Future	7800	7932	7800	7932	0.00
31/07/2009	£ / R On 14-September-09	9.00	Call	Currency Future	4087	3957	4087	3957	0.00
31/07/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	10.00	Call	Currency Future	3090	2961	3090	2961	0.00
31/07/2009	£ / R On 14-September-09	10.00	Put	Currency Future	4	5	4	5	0.00
31/07/2009	£ / R On 14-September-09	11.00	Call	Currency Future	2101	1974	2101	1974	0.00
31/07/2009	£ / R On 14-September-09	11.00	Put	Currency Future	15	18	15	18	0.00
31/07/2009	£ / R On 14-September-09	12.00	Call	Currency Future	1132	1012	1132	1012	0.00
31/07/2009	£ / R On 14-September-09	12.00	Put	Currency Future	46	57	46	57	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	17.00	Call	Currency Future	8	8	8	8	0.00
31/07/2009	£ / R On 14-September-09	17.00	Put	Currency Future	3923	4052	3923	4052	0.00
31/07/2009	£ / R On 14-September-09	19.00	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.00	Put	Currency Future	5916	6046	5916	6046	0.00
31/07/2009	£ / R On 14-September-09	21.00	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.00	Put	Currency Future	7915	8045	7915	8045	0.00
31/07/2009	£ / R On 14-December-09	9.20	Call	Currency Future	4120	3990	4120	3990	0.00
31/07/2009	£ / R On 14-December-09	9.20	Put	Currency Future	11	13	11	13	0.00
31/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	3137	3008	3137	3008	0.00
31/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	28	30	28	30	0.00
31/07/2009	£ / R On 14-December-09	11.20	Call	Currency Future	2165	2037	2165	2037	0.00
31/07/2009	£ / R On 14-December-09	11.20	Put	Currency Future	56	60	56	60	0.00
31/07/2009	£ / R On 14-December-09	12.20	Call	Currency Future	1271	1163	1271	1163	0.00
31/07/2009	£ / R On 14-December-09	12.20	Put	Currency Future	161	186	161	186	0.00
31/07/2009	£ / R On 14-December-09	17.20	Call	Currency Future	49	44	49	44	0.00
31/07/2009	£ / R On 14-December-09	17.20	Put	Currency Future	3940	4066	3940	4066	0.00
31/07/2009	£ / R On 14-December-09	19.20	Call	Currency Future	24	23	24	23	0.00
31/07/2009	£ / R On 14-December-09	19.20	Put	Currency Future	5914	6045	5914	6045	0.00
31/07/2009	£ / R On 14-December-09	21.20	Call	Currency Future	13	12	13	12	0.00
31/07/2009	£ / R On 14-December-09	21.20	Put	Currency Future	7903	8035	7903	8035	0.00
31/07/2009	£ / R On 14-June-10	10.65	Call	Currency Future	3163	3033	3163	3033	0.00
31/07/2009	£ / R On 14-June-10	10.65	Put	Currency Future	70	76	70	76	0.00
31/07/2009	£ / R On 14-June-10	11.65	Call	Currency Future	2263	2148	2263	2148	0.00
31/07/2009	£ / R On 14-June-10	11.65	Put	Currency Future	170	191	170	191	0.00
31/07/2009	£ / R On 14-June-10	19.65	Call	Currency Future	143	136	143	136	0.00
31/07/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6050	6178	6050	6178	0.00
31/07/2009	£ / R On 14-June-10	21.65	Call	Currency Future	75	71	75	71	0.00
31/07/2009	£ / R On 14-June-10	21.65	Put	Currency Future	7982	8114	7982	8114	0.00
31/07/2009	£ / R On 15-March-10	9.45	Call	Currency Future	4108	3977	4108	3977	0.00
31/07/2009	£ / R On 15-March-10	9.45	Put	Currency Future	27	31	27	31	0.00
31/07/2009	£ / R On 15-March-10	10.45	Call	Currency Future	3133	3002	3133	3002	0.00
31/07/2009	£ / R On 15-March-10	10.45	Put	Currency Future	53	57	53	57	0.00
31/07/2009	£ / R On 15-March-10	11.45	Call	Currency Future	2175	2050	2175	2050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	11.45	Put	Currency Future	95	104	95	104	0.00
31/07/2009	£ / R On 15-March-10	12.45	Call	Currency Future	1377	1286	1377	1286	0.00
31/07/2009	£ / R On 15-March-10	12.45	Put	Currency Future	297	340	297	340	0.00
31/07/2009	£ / R On 15-March-10	15.45	Call	Currency Future	346	326	346	326	0.00
31/07/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2266	2380	2266	2380	0.00
31/07/2009	£ / R On 15-March-10	17.45	Call	Currency Future	156	146	156	146	0.00
31/07/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4075	4201	4075	4201	0.00
31/07/2009	£ / R On 15-March-10	19.45	Call	Currency Future	65	61	65	61	0.00
31/07/2009	£ / R On 15-March-10	19.45	Put	Currency Future	5984	6115	5984	6115	0.00
31/07/2009	£ / R On 15-March-10	21.45	Call	Currency Future	28	26	28	26	0.00
31/07/2009	£ / R On 15-March-10	21.45	Put	Currency Future	7948	8081	7948	8081	0.00
31/07/2009	£ / R On 14-September-09	9.10	Call	Currency Future	3987	3857	3987	3857	0.00
31/07/2009	£ / R On 14-September-09	9.10	Put	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	10.10	Call	Currency Future	2990	2861	2990	2861	0.00
31/07/2009	£ / R On 14-September-09	10.10	Put	Currency Future	4	5	4	5	0.00
31/07/2009	£ / R On 14-September-09	12.10	Call	Currency Future	1038	927	1038	927	0.00
31/07/2009	£ / R On 14-September-09	12.10	Put	Currency Future	52	71	52	71	0.00
31/07/2009	£ / R On 14-September-09	19.10	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.10	Put	Currency Future	6016	6146	6016	6146	0.00
31/07/2009	£ / R On 14-September-09	21.10	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.10	Put	Currency Future	8015	8145	8015	8145	0.00
31/07/2009	£ / R On 14-December-09	10.35	Call	Currency Future	2991	2861	2991	2861	0.00
31/07/2009	£ / R On 14-December-09	10.35	Put	Currency Future	31	33	31	33	0.00
31/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	2023	1899	2023	1899	0.00
31/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	64	71	64	71	0.00
31/07/2009	£ / R On 14-December-09	17.35	Call	Currency Future	45	41	45	41	0.00
31/07/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4086	4214	4086	4214	0.00
31/07/2009	£ / R On 14-December-09	19.35	Call	Currency Future	23	21	23	21	0.00
31/07/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6063	6194	6063	6194	0.00
31/07/2009	£ / R On 14-December-09	21.35	Call	Currency Future	12	11	12	11	0.00
31/07/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8053	8184	8053	8184	0.00
31/07/2009	£ / R On 14-June-10	19.75	Call	Currency Future	139	131	139	131	0.00
31/07/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6146	6274	6146	6274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	21.75	Call	Currency Future	73	68	73	68	0.00
31/07/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8080	8211	8080	8211	0.00
31/07/2009	£ / R On 15-March-10	19.55	Call	Currency Future	62	58	62	58	0.00
31/07/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6082	6213	6082	6213	0.00
31/07/2009	£ / R On 15-March-10	21.55	Call	Currency Future	27	25	27	25	0.00
31/07/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8047	8179	8047	8179	0.00
31/07/2009	£ / R On 14-September-09	10.15	Call	Currency Future	2941	2812	2941	2812	0.00
31/07/2009	£ / R On 14-September-09	10.15	Put	Currency Future	5	6	5	6	0.00
31/07/2009	£ / R On 14-September-09	11.15	Call	Currency Future	1954	1827	1954	1827	0.00
31/07/2009	£ / R On 14-September-09	11.15	Put	Currency Future	18	21	18	21	0.00
31/07/2009	£ / R On 14-September-09	17.15	Call	Currency Future	8	7	8	7	0.00
31/07/2009	£ / R On 14-September-09	17.15	Put	Currency Future	4072	4201	4072	4201	0.00
31/07/2009	£ / R On 14-September-09	19.15	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.15	Put	Currency Future	6066	6196	6066	6196	0.00
31/07/2009	£ / R On 14-September-09	21.15	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.15	Put	Currency Future	8065	8195	8065	8195	0.00
31/07/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3993	3859	3993	3859	0.00
31/07/2009	£ / R On 14-June-10	9.80	Put	Currency Future	50	52	50	52	0.00
31/07/2009	£ / R On 14-June-10	10.80	Call	Currency Future	3020	2895	3020	2895	0.00
31/07/2009	£ / R On 14-June-10	10.80	Put	Currency Future	77	88	77	88	0.00
31/07/2009	£ / R On 14-June-10	11.80	Call	Currency Future	2138	2029	2138	2029	0.00
31/07/2009	£ / R On 14-June-10	11.80	Put	Currency Future	195	222	195	222	0.00
31/07/2009	£ / R On 14-June-10	15.80	Call	Currency Future	472	446	472	446	0.00
31/07/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2529	2639	2529	2639	0.00
31/07/2009	£ / R On 14-June-10	17.80	Call	Currency Future	248	235	248	235	0.00
31/07/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4304	4427	4304	4427	0.00
31/07/2009	£ / R On 14-June-10	19.80	Call	Currency Future	137	129	137	129	0.00
31/07/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6193	6322	6193	6322	0.00
31/07/2009	£ / R On 14-June-10	21.80	Call	Currency Future	72	67	72	67	0.00
31/07/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8129	8260	8129	8260	0.00
31/07/2009	£ / R On 15-March-10	19.60	Call	Currency Future	61	57	61	57	0.00
31/07/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6130	6261	6130	6261	0.00
31/07/2009	£ / R On 15-March-10	21.60	Call	Currency Future	26	24	26	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8096	8229	8096	8229	0.00
31/07/2009	£ / R On 14-December-09	9.30	Call	Currency Future	4022	3891	4022	3891	0.00
31/07/2009	£ / R On 14-December-09	9.30	Put	Currency Future	13	14	13	14	0.00
31/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	3040	2910	3040	2910	0.00
31/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	30	32	30	32	0.00
31/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1189	1093	1189	1093	0.00
31/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	179	216	179	216	0.00
31/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	183	166	183	166	0.00
31/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2174	2289	2174	2289	0.00
31/07/2009	£ / R On 14-December-09	19.30	Call	Currency Future	23	22	23	22	0.00
31/07/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6014	6145	6014	6145	0.00
31/07/2009	£ / R On 14-December-09	21.30	Call	Currency Future	12	11	12	11	0.00
31/07/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8003	8134	8003	8134	0.00
31/07/2009	£ / R On 14-September-09	9.30	Call	Currency Future	3787	3657	3787	3657	0.00
31/07/2009	£ / R On 14-September-09	9.30	Put	Currency Future	1	2	1	2	0.00
31/07/2009	£ / R On 14-September-09	10.30	Call	Currency Future	2792	2663	2792	2663	0.00
31/07/2009	£ / R On 14-September-09	10.30	Put	Currency Future	6	7	6	7	0.00
31/07/2009	£ / R On 14-September-09	11.30	Call	Currency Future	1807	1680	1807	1680	0.00
31/07/2009	£ / R On 14-September-09	11.30	Put	Currency Future	21	24	21	24	0.00
31/07/2009	£ / R On 14-September-09	12.30	Call	Currency Future	867	764	867	764	0.00
31/07/2009	£ / R On 14-September-09	12.30	Put	Currency Future	81	108	81	108	0.00
31/07/2009	£ / R On 14-September-09	17.30	Call	Currency Future	7	7	7	7	0.00
31/07/2009	£ / R On 14-September-09	17.30	Put	Currency Future	4221	4351	4221	4351	0.00
31/07/2009	£ / R On 14-September-09	19.30	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.30	Put	Currency Future	6216	6346	6216	6346	0.00
31/07/2009	£ / R On 14-September-09	21.30	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.30	Put	Currency Future	8215	8345	8215	8345	0.00
31/07/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3824	3694	3824	3694	0.00
31/07/2009	£ / R On 14-December-09	9.50	Put	Currency Future	15	16	15	16	0.00
31/07/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2844	2714	2844	2714	0.00
31/07/2009	£ / R On 14-December-09	10.50	Put	Currency Future	35	37	35	37	0.00
31/07/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1885	1762	1885	1762	0.00
31/07/2009	£ / R On 14-December-09	11.50	Put	Currency Future	75	85	75	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	1050	962	1050	962	0.00
31/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	240	285	240	285	0.00
31/07/2009	£ / R On 14-December-09	15.50	Call	Currency Future	159	144	159	144	0.00
31/07/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2350	2467	2350	2467	0.00
31/07/2009	£ / R On 14-December-09	17.50	Call	Currency Future	42	39	42	39	0.00
31/07/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4233	4361	4233	4361	0.00
31/07/2009	£ / R On 14-December-09	19.50	Call	Currency Future	21	20	21	20	0.00
31/07/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6212	6343	6212	6343	0.00
31/07/2009	£ / R On 14-December-09	21.50	Call	Currency Future	11	10	11	10	0.00
31/07/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8201	8333	8201	8333	0.00
31/07/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2882	2758	2882	2758	0.00
31/07/2009	£ / R On 14-June-10	10.95	Put	Currency Future	89	101	89	101	0.00
31/07/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2020	1914	2020	1914	0.00
31/07/2009	£ / R On 14-June-10	11.95	Put	Currency Future	227	256	227	256	0.00
31/07/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1340	1266	1340	1266	0.00
31/07/2009	£ / R On 14-June-10	12.95	Put	Currency Future	547	609	547	609	0.00
31/07/2009	£ / R On 14-June-10	15.95	Call	Currency Future	448	424	448	424	0.00
31/07/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2655	2766	2655	2766	0.00
31/07/2009	£ / R On 14-June-10	17.95	Call	Currency Future	236	224	236	224	0.00
31/07/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4443	4566	4443	4566	0.00
31/07/2009	£ / R On 14-June-10	19.95	Call	Currency Future	130	123	130	123	0.00
31/07/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6337	6465	6337	6465	0.00
31/07/2009	£ / R On 14-June-10	21.95	Call	Currency Future	67	63	67	63	0.00
31/07/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8274	8406	8274	8406	0.00
31/07/2009	£ / R On 14-June-10	15.95	Call	Currency Future	448	424	448	424	0.00
31/07/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2655	2766	2655	2766	0.00
31/07/2009	£ / R On 15-March-10	19.75	Call	Currency Future	57	53	57	53	0.00
31/07/2009	£ / R On 15-March-10	19.75	Put	Currency Future	6277	6408	6277	6408	0.00
31/07/2009	£ / R On 15-March-10	21.75	Call	Currency Future	24	22	24	22	0.00
31/07/2009	£ / R On 15-March-10	21.75	Put	Currency Future	8244	8377	8244	8377	0.00
31/07/2009	£ / R On 14-September-09	9.40	Call	Currency Future	3687	3558	3687	3558	0.00
31/07/2009	£ / R On 14-September-09	9.40	Put	Currency Future	1	2	1	2	0.00
31/07/2009	£ / R On 14-September-09	11.40	Call	Currency Future	1709	1583	1709	1583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	11.40	Put	Currency Future	24	27	24	27	0.00
31/07/2009	£ / R On 14-September-09	12.40	Call	Currency Future	786	687	786	687	0.00
31/07/2009	£ / R On 14-September-09	12.40	Put	Currency Future	100	131	100	131	0.00
31/07/2009	£ / R On 14-September-09	17.40	Call	Currency Future	6	6	6	6	0.00
31/07/2009	£ / R On 14-September-09	17.40	Put	Currency Future	4320	4450	4320	4450	0.00
31/07/2009	£ / R On 14-September-09	21.40	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.40	Put	Currency Future	8315	8445	8315	8445	0.00
31/07/2009	£ / R On 14-September-09	9.45	Call	Currency Future	3637	3508	3637	3508	0.00
31/07/2009	£ / R On 14-September-09	9.45	Put	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	10.45	Call	Currency Future	2643	2515	2643	2515	0.00
31/07/2009	£ / R On 14-September-09	10.45	Put	Currency Future	7	9	7	9	0.00
31/07/2009	£ / R On 14-September-09	11.45	Call	Currency Future	1661	1534	1661	1534	0.00
31/07/2009	£ / R On 14-September-09	11.45	Put	Currency Future	25	28	25	28	0.00
31/07/2009	£ / R On 14-September-09	17.45	Call	Currency Future	6	6	6	6	0.00
31/07/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4370	4500	4370	4500	0.00
31/07/2009	£ / R On 14-September-09	19.45	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.45	Put	Currency Future	6366	6496	6366	6496	0.00
31/07/2009	£ / R On 14-September-09	21.45	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.45	Put	Currency Future	8365	8495	8365	8495	0.00
31/07/2009	£ / R On 14-December-09	9.65	Call	Currency Future	3677	3546	3677	3546	0.00
31/07/2009	£ / R On 14-December-09	9.65	Put	Currency Future	17	19	17	19	0.00
31/07/2009	£ / R On 14-December-09	10.65	Call	Currency Future	2698	2568	2698	2568	0.00
31/07/2009	£ / R On 14-December-09	10.65	Put	Currency Future	38	41	38	41	0.00
31/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1748	1628	1748	1628	0.00
31/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	89	101	89	101	0.00
31/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	953	872	953	872	0.00
31/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	294	344	294	344	0.00
31/07/2009	£ / R On 14-December-09	15.65	Call	Currency Future	143	130	143	130	0.00
31/07/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2484	2603	2484	2603	0.00
31/07/2009	£ / R On 14-December-09	17.65	Call	Currency Future	40	36	40	36	0.00
31/07/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4381	4509	4381	4509	0.00
31/07/2009	£ / R On 14-December-09	19.65	Call	Currency Future	20	19	20	19	0.00
31/07/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6361	6492	6361	6492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	21.65	Call	Currency Future	10	9	10	9	0.00
31/07/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8350	8482	8350	8482	0.00
31/07/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3627	3497	3627	3497	0.00
31/07/2009	£ / R On 14-December-09	9.70	Put	Currency Future	18	20	18	20	0.00
31/07/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2649	2519	2649	2519	0.00
31/07/2009	£ / R On 14-December-09	10.70	Put	Currency Future	40	42	40	42	0.00
31/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1703	1584	1703	1584	0.00
31/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	94	107	94	107	0.00
31/07/2009	£ / R On 14-December-09	15.70	Call	Currency Future	138	125	138	125	0.00
31/07/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2529	2648	2529	2648	0.00
31/07/2009	£ / R On 14-December-09	17.70	Call	Currency Future	39	36	39	36	0.00
31/07/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4430	4559	4430	4559	0.00
31/07/2009	£ / R On 14-December-09	19.70	Call	Currency Future	20	19	20	19	0.00
31/07/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6411	6542	6411	6542	0.00
31/07/2009	£ / R On 14-December-09	21.70	Call	Currency Future	9	9	9	9	0.00
31/07/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8400	8531	8400	8531	0.00
31/07/2009	£ / R On 14-June-10	20.00	Call	Currency Future	128	121	128	121	0.00
31/07/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6385	6513	6385	6513	0.00
31/07/2009	£ / R On 14-June-10	22.00	Call	Currency Future	66	62	66	62	0.00
31/07/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8323	8454	8323	8454	0.00
31/07/2009	£ / R On 14-June-10	16.15	Call	Currency Future	418	396	418	396	0.00
31/07/2009	£ / R On 14-June-10	16.15	Put	Currency Future	2825	2938	2825	2938	0.00
31/07/2009	£ / R On 14-June-10	18.15	Call	Currency Future	221	210	221	210	0.00
31/07/2009	£ / R On 14-June-10	18.15	Put	Currency Future	4628	4753	4628	4753	0.00
31/07/2009	£ / R On 14-June-10	22.15	Call	Currency Future	62	58	62	58	0.00
31/07/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8469	8601	8469	8601	0.00
31/07/2009	£ / R On 15-March-10	19.85	Call	Currency Future	55	51	55	51	0.00
31/07/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6374	6505	6374	6505	0.00
31/07/2009	£ / R On 15-March-10	21.85	Call	Currency Future	23	21	23	21	0.00
31/07/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8343	8475	8343	8475	0.00
31/07/2009	£ / R On 15-March-10	19.90	Call	Currency Future	53	50	53	50	0.00
31/07/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6423	6554	6423	6554	0.00
31/07/2009	£ / R On 15-March-10	21.90	Call	Currency Future	23	21	23	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8392	8525	8392	8525	0.00
31/07/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3588	3458	3588	3458	0.00
31/07/2009	£ / R On 14-September-09	9.50	Put	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2594	2465	2594	2465	0.00
31/07/2009	£ / R On 14-September-09	10.50	Put	Currency Future	8	9	8	9	0.00
31/07/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1612	1486	1612	1486	0.00
31/07/2009	£ / R On 14-September-09	11.50	Put	Currency Future	26	30	26	30	0.00
31/07/2009	£ / R On 14-September-09	17.50	Call	Currency Future	6	6	6	6	0.00
31/07/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4420	4550	4420	4550	0.00
31/07/2009	£ / R On 14-September-09	19.50	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6416	6546	6416	6546	0.00
31/07/2009	£ / R On 14-September-09	21.50	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8415	8545	8415	8545	0.00
31/07/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3578	3448	3578	3448	0.00
31/07/2009	£ / R On 14-December-09	9.75	Put	Currency Future	19	21	19	21	0.00
31/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2600	2471	2600	2471	0.00
31/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	41	44	41	44	0.00
31/07/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1659	1541	1659	1541	0.00
31/07/2009	£ / R On 14-December-09	11.75	Put	Currency Future	99	113	99	113	0.00
31/07/2009	£ / R On 14-December-09	15.75	Call	Currency Future	134	121	134	121	0.00
31/07/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2574	2694	2574	2694	0.00
31/07/2009	£ / R On 14-December-09	17.75	Call	Currency Future	38	35	38	35	0.00
31/07/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4479	4608	4479	4608	0.00
31/07/2009	£ / R On 14-December-09	19.75	Call	Currency Future	20	19	20	19	0.00
31/07/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6460	6591	6460	6591	0.00
31/07/2009	£ / R On 14-December-09	21.75	Call	Currency Future	9	8	9	8	0.00
31/07/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8450	8581	8450	8581	0.00
31/07/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3602	3468	3602	3468	0.00
31/07/2009	£ / R On 14-June-10	10.20	Put	Currency Future	59	61	59	61	0.00
31/07/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2657	2535	2657	2535	0.00
31/07/2009	£ / R On 14-June-10	11.20	Put	Currency Future	113	127	113	127	0.00
31/07/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1831	1729	1831	1729	0.00
31/07/2009	£ / R On 14-June-10	12.20	Put	Currency Future	288	322	288	322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	13.20	Call	Currency Future	1213	1146	1213	1146	0.00
31/07/2009	£ / R On 14-June-10	13.20	Put	Currency Future	670	739	670	739	0.00
31/07/2009	£ / R On 14-June-10	20.20	Call	Currency Future	120	113	120	113	0.00
31/07/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6576	6706	6576	6706	0.00
31/07/2009	£ / R On 14-June-10	22.20	Call	Currency Future	61	57	61	57	0.00
31/07/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8518	8650	8518	8650	0.00
31/07/2009	£ / R On 15-March-10	19.95	Call	Currency Future	52	49	52	49	0.00
31/07/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6472	6603	6472	6603	0.00
31/07/2009	£ / R On 15-March-10	21.95	Call	Currency Future	22	20	22	20	0.00
31/07/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8442	8574	8442	8574	0.00
31/07/2009	£ / R On 14-September-09	10.60	Call	Currency Future	2495	2367	2495	2367	0.00
31/07/2009	£ / R On 14-September-09	10.60	Put	Currency Future	9	11	9	11	0.00
31/07/2009	£ / R On 14-September-09	11.60	Call	Currency Future	1515	1389	1515	1389	0.00
31/07/2009	£ / R On 14-September-09	11.60	Put	Currency Future	29	33	29	33	0.00
31/07/2009	£ / R On 14-September-09	17.60	Call	Currency Future	5	5	5	5	0.00
31/07/2009	£ / R On 14-September-09	17.60	Put	Currency Future	4520	4649	4520	4649	0.00
31/07/2009	£ / R On 14-September-09	19.60	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.60	Put	Currency Future	6516	6646	6516	6646	0.00
31/07/2009	£ / R On 14-September-09	21.60	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.60	Put	Currency Future	8515	8645	8515	8645	0.00
31/07/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3480	3350	3480	3350	0.00
31/07/2009	£ / R On 14-December-09	9.85	Put	Currency Future	21	22	21	22	0.00
31/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1570	1454	1570	1454	0.00
31/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	111	127	111	127	0.00
31/07/2009	£ / R On 14-December-09	15.85	Call	Currency Future	125	113	125	113	0.00
31/07/2009	£ / R On 14-December-09	15.85	Put	Currency Future	2665	2785	2665	2785	0.00
31/07/2009	£ / R On 14-December-09	17.85	Call	Currency Future	37	34	37	34	0.00
31/07/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4578	4707	4578	4707	0.00
31/07/2009	£ / R On 14-December-09	21.85	Call	Currency Future	9	8	9	8	0.00
31/07/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8549	8681	8549	8681	0.00
31/07/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3504	3371	3504	3371	0.00
31/07/2009	£ / R On 14-June-10	10.30	Put	Currency Future	61	64	61	64	0.00
31/07/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2568	2447	2568	2447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	11.30	Put	Currency Future	124	139	124	139	0.00
31/07/2009	£ / R On 14-June-10	20.30	Call	Currency Future	116	109	116	109	0.00
31/07/2009	£ / R On 14-June-10	20.30	Put	Currency Future	6673	6802	6673	6802	0.00
31/07/2009	£ / R On 14-June-10	22.30	Call	Currency Future	58	54	58	54	0.00
31/07/2009	£ / R On 14-June-10	22.30	Put	Currency Future	8615	8747	8615	8747	0.00
31/07/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3522	3391	3522	3391	0.00
31/07/2009	£ / R On 15-March-10	10.05	Put	Currency Future	42	45	42	45	0.00
31/07/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2555	2425	2555	2425	0.00
31/07/2009	£ / R On 15-March-10	11.05	Put	Currency Future	75	79	75	79	0.00
31/07/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1672	1567	1672	1567	0.00
31/07/2009	£ / R On 15-March-10	12.05	Put	Currency Future	191	222	191	222	0.00
31/07/2009	£ / R On 15-March-10	13.05	Call	Currency Future	1025	957	1025	957	0.00
31/07/2009	£ / R On 15-March-10	13.05	Put	Currency Future	545	611	545	611	0.00
31/07/2009	£ / R On 15-March-10	16.05	Call	Currency Future	269	252	269	252	0.00
31/07/2009	£ / R On 15-March-10	16.05	Put	Currency Future	2788	2907	2788	2907	0.00
31/07/2009	£ / R On 15-March-10	18.05	Call	Currency Future	120	112	120	112	0.00
31/07/2009	£ / R On 15-March-10	18.05	Put	Currency Future	4639	4766	4639	4766	0.00
31/07/2009	£ / R On 15-March-10	20.05	Call	Currency Future	50	47	50	47	0.00
31/07/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6570	6701	6570	6701	0.00
31/07/2009	£ / R On 15-March-10	22.05	Call	Currency Future	21	19	21	19	0.00
31/07/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8540	8673	8540	8673	0.00
31/07/2009	£ / R On 14-September-09	9.55	Call	Currency Future	3538	3408	3538	3408	0.00
31/07/2009	£ / R On 14-September-09	9.55	Put	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	10.55	Call	Currency Future	2544	2416	2544	2416	0.00
31/07/2009	£ / R On 14-September-09	10.55	Put	Currency Future	8	10	8	10	0.00
31/07/2009	£ / R On 14-September-09	11.55	Call	Currency Future	1563	1438	1563	1438	0.00
31/07/2009	£ / R On 14-September-09	11.55	Put	Currency Future	28	32	28	32	0.00
31/07/2009	£ / R On 14-September-09	17.55	Call	Currency Future	6	5	6	5	0.00
31/07/2009	£ / R On 14-September-09	17.55	Put	Currency Future	4470	4600	4470	4600	0.00
31/07/2009	£ / R On 14-September-09	19.55	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.55	Put	Currency Future	6466	6596	6466	6596	0.00
31/07/2009	£ / R On 14-September-09	21.55	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.55	Put	Currency Future	8465	8595	8465	8595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2552	2422	2552	2422	0.00
31/07/2009	£ / R On 14-December-09	10.80	Put	Currency Future	42	45	42	45	0.00
31/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1614	1497	1614	1497	0.00
31/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	105	120	105	120	0.00
31/07/2009	£ / R On 14-December-09	17.80	Call	Currency Future	38	35	38	35	0.00
31/07/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4528	4657	4528	4657	0.00
31/07/2009	£ / R On 14-December-09	19.80	Call	Currency Future	19	18	19	18	0.00
31/07/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6510	6641	6510	6641	0.00
31/07/2009	£ / R On 14-December-09	21.80	Call	Currency Future	9	8	9	8	0.00
31/07/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8500	8631	8500	8631	0.00
31/07/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3553	3419	3553	3419	0.00
31/07/2009	£ / R On 14-June-10	10.25	Put	Currency Future	60	62	60	62	0.00
31/07/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2612	2490	2612	2490	0.00
31/07/2009	£ / R On 14-June-10	11.25	Put	Currency Future	119	133	119	133	0.00
31/07/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1794	1694	1794	1694	0.00
31/07/2009	£ / R On 14-June-10	12.25	Put	Currency Future	301	337	301	337	0.00
31/07/2009	£ / R On 14-June-10	20.25	Call	Currency Future	118	111	118	111	0.00
31/07/2009	£ / R On 14-June-10	20.25	Put	Currency Future	6625	6754	6625	6754	0.00
31/07/2009	£ / R On 14-June-10	22.25	Call	Currency Future	59	56	59	56	0.00
31/07/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8566	8698	8566	8698	0.00
31/07/2009	£ / R On 14-June-10	18.10	Call	Currency Future	225	213	225	213	0.00
31/07/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4582	4706	4582	4706	0.00
31/07/2009	£ / R On 14-June-10	20.10	Call	Currency Future	124	117	124	117	0.00
31/07/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6480	6610	6480	6610	0.00
31/07/2009	£ / R On 14-June-10	22.10	Call	Currency Future	63	59	63	59	0.00
31/07/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8420	8552	8420	8552	0.00
31/07/2009	£ / R On 14-September-09	9.35	Call	Currency Future	3737	3608	3737	3608	0.00
31/07/2009	£ / R On 14-September-09	9.35	Put	Currency Future	1	2	1	2	0.00
31/07/2009	£ / R On 14-September-09	10.35	Call	Currency Future	2742	2613	2742	2613	0.00
31/07/2009	£ / R On 14-September-09	10.35	Put	Currency Future	6	8	6	8	0.00
31/07/2009	£ / R On 14-September-09	11.35	Call	Currency Future	1758	1632	1758	1632	0.00
31/07/2009	£ / R On 14-September-09	11.35	Put	Currency Future	22	26	22	26	0.00
31/07/2009	£ / R On 14-September-09	12.35	Call	Currency Future	826	725	826	725	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	12.35	Put	Currency Future	90	119	90	119	0.00
31/07/2009	£ / R On 14-September-09	17.35	Call	Currency Future	7	6	7	6	0.00
31/07/2009	£ / R On 14-September-09	17.35	Put	Currency Future	4271	4400	4271	4400	0.00
31/07/2009	£ / R On 14-September-09	19.35	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.35	Put	Currency Future	6266	6396	6266	6396	0.00
31/07/2009	£ / R On 14-September-09	21.35	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.35	Put	Currency Future	8265	8395	8265	8395	0.00
31/07/2009	£ / R On 14-December-09	9.55	Call	Currency Future	3775	3644	3775	3644	0.00
31/07/2009	£ / R On 14-December-09	9.55	Put	Currency Future	16	17	16	17	0.00
31/07/2009	£ / R On 14-December-09	10.55	Call	Currency Future	2795	2665	2795	2665	0.00
31/07/2009	£ / R On 14-December-09	10.55	Put	Currency Future	36	38	36	38	0.00
31/07/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1839	1717	1839	1717	0.00
31/07/2009	£ / R On 14-December-09	11.55	Put	Currency Future	80	90	80	90	0.00
31/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	1017	931	1017	931	0.00
31/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	257	304	257	304	0.00
31/07/2009	£ / R On 14-December-09	15.55	Call	Currency Future	154	139	154	139	0.00
31/07/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2394	2512	2394	2512	0.00
31/07/2009	£ / R On 14-December-09	17.55	Call	Currency Future	42	38	42	38	0.00
31/07/2009	£ / R On 14-December-09	17.55	Put	Currency Future	4282	4411	4282	4411	0.00
31/07/2009	£ / R On 14-December-09	19.55	Call	Currency Future	21	20	21	20	0.00
31/07/2009	£ / R On 14-December-09	19.55	Put	Currency Future	6262	6393	6262	6393	0.00
31/07/2009	£ / R On 14-December-09	21.55	Call	Currency Future	10	10	10	10	0.00
31/07/2009	£ / R On 14-December-09	21.55	Put	Currency Future	8251	8382	8251	8382	0.00
31/07/2009	£ / R On 15-March-10	19.80	Call	Currency Future	56	52	56	52	0.00
31/07/2009	£ / R On 15-March-10	19.80	Put	Currency Future	6325	6457	6325	6457	0.00
31/07/2009	£ / R On 15-March-10	21.80	Call	Currency Future	24	22	24	22	0.00
31/07/2009	£ / R On 15-March-10	21.80	Put	Currency Future	8293	8426	8293	8426	0.00
31/07/2009	£ / R On 14-September-09	9.20	Call	Currency Future	3887	3757	3887	3757	0.00
31/07/2009	£ / R On 14-September-09	9.20	Put	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	10.20	Call	Currency Future	2891	2762	2891	2762	0.00
31/07/2009	£ / R On 14-September-09	10.20	Put	Currency Future	5	6	5	6	0.00
31/07/2009	£ / R On 14-September-09	11.20	Call	Currency Future	1905	1778	1905	1778	0.00
31/07/2009	£ / R On 14-September-09	11.20	Put	Currency Future	19	22	19	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	12.20	Call	Currency Future	951	844	951	844	0.00
31/07/2009	£ / R On 14-September-09	12.20	Put	Currency Future	65	88	65	88	0.00
31/07/2009	£ / R On 14-September-09	17.20	Call	Currency Future	7	7	7	7	0.00
31/07/2009	£ / R On 14-September-09	17.20	Put	Currency Future	4122	4251	4122	4251	0.00
31/07/2009	£ / R On 14-September-09	19.20	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.20	Put	Currency Future	6116	6246	6116	6246	0.00
31/07/2009	£ / R On 14-September-09	21.20	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.20	Put	Currency Future	8115	8245	8115	8245	0.00
31/07/2009	£ / R On 14-September-09	8.95	Call	Currency Future	4136	4007	4136	4007	0.00
31/07/2009	£ / R On 14-September-09	8.95	Put	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	9.95	Call	Currency Future	3139	3010	3139	3010	0.00
31/07/2009	£ / R On 14-September-09	9.95	Put	Currency Future	4	4	4	4	0.00
31/07/2009	£ / R On 14-September-09	10.95	Call	Currency Future	2150	2023	2150	2023	0.00
31/07/2009	£ / R On 14-September-09	10.95	Put	Currency Future	14	17	14	17	0.00
31/07/2009	£ / R On 14-September-09	11.95	Call	Currency Future	1179	1056	1179	1056	0.00
31/07/2009	£ / R On 14-September-09	11.95	Put	Currency Future	43	50	43	50	0.00
31/07/2009	£ / R On 14-September-09	16.95	Call	Currency Future	9	9	9	9	0.00
31/07/2009	£ / R On 14-September-09	16.95	Put	Currency Future	3873	4003	3873	4003	0.00
31/07/2009	£ / R On 14-September-09	18.95	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	18.95	Put	Currency Future	5866	5996	5866	5996	0.00
31/07/2009	£ / R On 14-September-09	20.95	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	20.95	Put	Currency Future	7865	7995	7865	7995	0.00
31/07/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3874	3743	3874	3743	0.00
31/07/2009	£ / R On 14-December-09	9.45	Put	Currency Future	14	16	14	16	0.00
31/07/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2893	2763	2893	2763	0.00
31/07/2009	£ / R On 14-December-09	10.45	Put	Currency Future	34	36	34	36	0.00
31/07/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1930	1807	1930	1807	0.00
31/07/2009	£ / R On 14-December-09	11.45	Put	Currency Future	71	80	71	80	0.00
31/07/2009	£ / R On 14-December-09	12.45	Call	Currency Future	1083	994	1083	994	0.00
31/07/2009	£ / R On 14-December-09	12.45	Put	Currency Future	224	267	224	267	0.00
31/07/2009	£ / R On 14-December-09	15.45	Call	Currency Future	165	150	165	150	0.00
31/07/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2305	2422	2305	2422	0.00
31/07/2009	£ / R On 14-December-09	17.45	Call	Currency Future	43	39	43	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4184	4312	4184	4312	0.00
31/07/2009	£ / R On 14-December-09	19.45	Call	Currency Future	22	21	22	21	0.00
31/07/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6163	6293	6163	6293	0.00
31/07/2009	£ / R On 14-December-09	21.45	Call	Currency Future	11	10	11	10	0.00
31/07/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8152	8283	8152	8283	0.00
31/07/2009	£ / R On 14-June-10	15.90	Call	Currency Future	456	431	456	431	0.00
31/07/2009	£ / R On 14-June-10	15.90	Put	Currency Future	2613	2724	2613	2724	0.00
31/07/2009	£ / R On 14-June-10	17.90	Call	Currency Future	240	227	240	227	0.00
31/07/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4397	4520	4397	4520	0.00
31/07/2009	£ / R On 14-June-10	21.90	Call	Currency Future	69	64	69	64	0.00
31/07/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8226	8357	8226	8357	0.00
31/07/2009	£ / R On 15-March-10	19.65	Call	Currency Future	60	56	60	56	0.00
31/07/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6179	6310	6179	6310	0.00
31/07/2009	£ / R On 15-March-10	21.65	Call	Currency Future	26	24	26	24	0.00
31/07/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8145	8278	8145	8278	0.00
31/07/2009	£ / R On 15-March-10	9.40	Call	Currency Future	4156	4026	4156	4026	0.00
31/07/2009	£ / R On 15-March-10	9.40	Put	Currency Future	25	31	25	31	0.00
31/07/2009	£ / R On 15-March-10	10.40	Call	Currency Future	3182	3051	3182	3051	0.00
31/07/2009	£ / R On 15-March-10	10.40	Put	Currency Future	52	55	52	55	0.00
31/07/2009	£ / R On 15-March-10	11.40	Call	Currency Future	2222	2093	2222	2093	0.00
31/07/2009	£ / R On 15-March-10	11.40	Put	Currency Future	92	97	92	97	0.00
31/07/2009	£ / R On 15-March-10	12.40	Call	Currency Future	1412	1317	1412	1317	0.00
31/07/2009	£ / R On 15-March-10	12.40	Put	Currency Future	282	322	282	322	0.00
31/07/2009	£ / R On 15-March-10	15.40	Call	Currency Future	353	333	353	333	0.00
31/07/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2222	2338	2222	2338	0.00
31/07/2009	£ / R On 15-March-10	17.40	Call	Currency Future	158	150	158	150	0.00
31/07/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4028	4154	4028	4154	0.00
31/07/2009	£ / R On 15-March-10	19.40	Call	Currency Future	66	62	66	62	0.00
31/07/2009	£ / R On 15-March-10	19.40	Put	Currency Future	5936	6066	5936	6066	0.00
31/07/2009	£ / R On 15-March-10	21.40	Call	Currency Future	29	27	29	27	0.00
31/07/2009	£ / R On 15-March-10	21.40	Put	Currency Future	7898	8031	7898	8031	0.00
31/07/2009	£ / R On 14-September-09	8.80	Call	Currency Future	4286	4156	4286	4156	0.00
31/07/2009	£ / R On 14-September-09	8.80	Put	Currency Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	9.80	Call	Currency Future	3289	3159	3289	3159	0.00
31/07/2009	£ / R On 14-September-09	9.80	Put	Currency Future	3	3	3	3	0.00
31/07/2009	£ / R On 14-September-09	10.80	Call	Currency Future	2297	2170	2297	2170	0.00
31/07/2009	£ / R On 14-September-09	10.80	Put	Currency Future	12	14	12	14	0.00
31/07/2009	£ / R On 14-September-09	11.80	Call	Currency Future	1322	1198	1322	1198	0.00
31/07/2009	£ / R On 14-September-09	11.80	Put	Currency Future	36	42	36	42	0.00
31/07/2009	£ / R On 14-September-09	16.80	Call	Currency Future	9	9	9	9	0.00
31/07/2009	£ / R On 14-September-09	16.80	Put	Currency Future	3723	3853	3723	3853	0.00
31/07/2009	£ / R On 14-September-09	18.80	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	18.80	Put	Currency Future	5717	5847	5717	5847	0.00
31/07/2009	£ / R On 14-September-09	20.80	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	20.80	Put	Currency Future	7715	7845	7715	7845	0.00
31/07/2009	£ / R On 14-December-09	9.05	Call	Currency Future	4267	4137	4267	4137	0.00
31/07/2009	£ / R On 14-December-09	9.05	Put	Currency Future	8	10	8	10	0.00
31/07/2009	£ / R On 14-December-09	10.05	Call	Currency Future	3284	3154	3284	3154	0.00
31/07/2009	£ / R On 14-December-09	10.05	Put	Currency Future	24	27	24	27	0.00
31/07/2009	£ / R On 14-December-09	11.05	Call	Currency Future	2310	2181	2310	2181	0.00
31/07/2009	£ / R On 14-December-09	11.05	Put	Currency Future	50	54	50	54	0.00
31/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1397	1285	1397	1285	0.00
31/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	138	158	138	158	0.00
31/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	209	193	209	193	0.00
31/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1950	2066	1950	2066	0.00
31/07/2009	£ / R On 14-December-09	17.05	Call	Currency Future	55	48	55	48	0.00
31/07/2009	£ / R On 14-December-09	17.05	Put	Currency Future	3795	3921	3795	3921	0.00
31/07/2009	£ / R On 14-December-09	19.05	Call	Currency Future	25	23	25	23	0.00
31/07/2009	£ / R On 14-December-09	19.05	Put	Currency Future	5765	5896	5765	5896	0.00
31/07/2009	£ / R On 14-December-09	21.05	Call	Currency Future	13	12	13	12	0.00
31/07/2009	£ / R On 14-December-09	21.05	Put	Currency Future	7754	7885	7754	7885	0.00
31/07/2009	£ / R On 14-June-10	9.45	Call	Currency Future	4326	4196	4326	4196	0.00
31/07/2009	£ / R On 14-June-10	9.45	Put	Currency Future	33	39	33	39	0.00
31/07/2009	£ / R On 14-June-10	10.45	Call	Currency Future	3358	3225	3358	3225	0.00
31/07/2009	£ / R On 14-June-10	10.45	Put	Currency Future	65	68	65	68	0.00
31/07/2009	£ / R On 14-June-10	11.45	Call	Currency Future	2436	2316	2436	2316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-June-10	11.45	Put	Currency Future	143	159	143	159	0.00
31/07/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1652	1556	1652	1556	0.00
31/07/2009	£ / R On 14-June-10	12.45	Put	Currency Future	359	398	359	398	0.00
31/07/2009	£ / R On 14-June-10	19.45	Call	Currency Future	151	144	151	144	0.00
31/07/2009	£ / R On 14-June-10	19.45	Put	Currency Future	5858	5986	5858	5986	0.00
31/07/2009	£ / R On 14-June-10	21.45	Call	Currency Future	80	76	80	76	0.00
31/07/2009	£ / R On 14-June-10	21.45	Put	Currency Future	7787	7919	7787	7919	0.00
31/07/2009	£ / R On 15-March-10	9.25	Call	Currency Future	4301	4170	4301	4170	0.00
31/07/2009	£ / R On 15-March-10	9.25	Put	Currency Future	20	25	20	25	0.00
31/07/2009	£ / R On 15-March-10	10.25	Call	Currency Future	3328	3196	3328	3196	0.00
31/07/2009	£ / R On 15-March-10	10.25	Put	Currency Future	47	50	47	50	0.00
31/07/2009	£ / R On 15-March-10	11.25	Call	Currency Future	2365	2235	2365	2235	0.00
31/07/2009	£ / R On 15-March-10	11.25	Put	Currency Future	84	89	84	89	0.00
31/07/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1520	1421	1520	1421	0.00
31/07/2009	£ / R On 15-March-10	12.25	Put	Currency Future	240	276	240	276	0.00
31/07/2009	£ / R On 15-March-10	15.25	Call	Currency Future	375	353	375	353	0.00
31/07/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2094	2208	2094	2208	0.00
31/07/2009	£ / R On 15-March-10	17.25	Call	Currency Future	167	158	167	158	0.00
31/07/2009	£ / R On 15-March-10	17.25	Put	Currency Future	3887	4012	3887	4012	0.00
31/07/2009	£ / R On 15-March-10	19.25	Call	Currency Future	71	66	71	66	0.00
31/07/2009	£ / R On 15-March-10	19.25	Put	Currency Future	5790	5920	5790	5920	0.00
31/07/2009	£ / R On 15-March-10	21.25	Call	Currency Future	31	29	31	29	0.00
31/07/2009	£ / R On 15-March-10	21.25	Put	Currency Future	7750	7883	7750	7883	0.00
31/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	4336	4206	4336	4206	0.00
31/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	0	0	0	0	0.00
31/07/2009	£ / R On 14-September-09	9.75	Call	Currency Future	3338	3209	3338	3209	0.00
31/07/2009	£ / R On 14-September-09	9.75	Put	Currency Future	3	3	3	3	0.00
31/07/2009	£ / R On 14-September-09	10.75	Call	Currency Future	2347	2219	2347	2219	0.00
31/07/2009	£ / R On 14-September-09	10.75	Put	Currency Future	11	13	11	13	0.00
31/07/2009	£ / R On 14-September-09	11.75	Call	Currency Future	1370	1246	1370	1246	0.00
31/07/2009	£ / R On 14-September-09	11.75	Put	Currency Future	34	40	34	40	0.00
31/07/2009	£ / R On 14-September-09	16.75	Call	Currency Future	9	9	9	9	0.00
31/07/2009	£ / R On 14-September-09	16.75	Put	Currency Future	3674	3803	3674	3803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-September-09	18.75	Call	Currency Future	3	3	3	3	0.00
31/07/2009	£ / R On 14-September-09	18.75	Put	Currency Future	5667	5797	5667	5797	0.00
31/07/2009	£ / R On 14-September-09	20.75	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	20.75	Put	Currency Future	7665	7795	7665	7795	0.00
31/07/2009	£ / R On 14-December-09	9.00	Call	Currency Future	4317	4186	4317	4186	0.00
31/07/2009	£ / R On 14-December-09	9.00	Put	Currency Future	7	9	7	9	0.00
31/07/2009	£ / R On 14-December-09	10.00	Call	Currency Future	3333	3203	3333	3203	0.00
31/07/2009	£ / R On 14-December-09	10.00	Put	Currency Future	23	26	23	26	0.00
31/07/2009	£ / R On 14-December-09	11.00	Call	Currency Future	2358	2229	2358	2229	0.00
31/07/2009	£ / R On 14-December-09	11.00	Put	Currency Future	49	52	49	52	0.00
31/07/2009	£ / R On 14-December-09	12.00	Call	Currency Future	1440	1327	1440	1327	0.00
31/07/2009	£ / R On 14-December-09	12.00	Put	Currency Future	130	150	130	150	0.00
31/07/2009	£ / R On 14-December-09	17.00	Call	Currency Future	57	50	57	50	0.00
31/07/2009	£ / R On 14-December-09	17.00	Put	Currency Future	3747	3873	3747	3873	0.00
31/07/2009	£ / R On 14-December-09	19.00	Call	Currency Future	25	24	25	24	0.00
31/07/2009	£ / R On 14-December-09	19.00	Put	Currency Future	5716	5847	5716	5847	0.00
31/07/2009	£ / R On 14-December-09	21.00	Call	Currency Future	13	13	13	13	0.00
31/07/2009	£ / R On 14-December-09	21.00	Put	Currency Future	7704	7835	7704	7835	0.00
31/07/2009	£ / R On 14-June-10	19.40	Call	Currency Future	153	146	153	146	0.00
31/07/2009	£ / R On 14-June-10	19.40	Put	Currency Future	5810	5938	5810	5938	0.00
31/07/2009	£ / R On 14-June-10	21.40	Call	Currency Future	81	77	81	77	0.00
31/07/2009	£ / R On 14-June-10	21.40	Put	Currency Future	7738	7870	7738	7870	0.00
31/07/2009	£ / R On 15-March-10	9.20	Call	Currency Future	4349	4218	4349	4218	0.00
31/07/2009	£ / R On 15-March-10	9.20	Put	Currency Future	19	23	19	23	0.00
31/07/2009	£ / R On 15-March-10	10.20	Call	Currency Future	3376	3245	3376	3245	0.00
31/07/2009	£ / R On 15-March-10	10.20	Put	Currency Future	46	49	46	49	0.00
31/07/2009	£ / R On 15-March-10	11.20	Call	Currency Future	2412	2282	2412	2282	0.00
31/07/2009	£ / R On 15-March-10	11.20	Put	Currency Future	82	87	82	87	0.00
31/07/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1557	1457	1557	1457	0.00
31/07/2009	£ / R On 15-March-10	12.20	Put	Currency Future	227	261	227	261	0.00
31/07/2009	£ / R On 15-March-10	15.20	Call	Currency Future	382	361	382	361	0.00
31/07/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2052	2165	2052	2165	0.00
31/07/2009	£ / R On 15-March-10	17.20	Call	Currency Future	170	161	170	161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 15-March-10	17.20	Put	Currency Future	3840	3965	3840	3965	0.00
31/07/2009	£ / R On 15-March-10	19.20	Call	Currency Future	72	68	72	68	0.00
31/07/2009	£ / R On 15-March-10	19.20	Put	Currency Future	5742	5872	5742	5872	0.00
31/07/2009	£ / R On 15-March-10	21.20	Call	Currency Future	31	29	31	29	0.00
31/07/2009	£ / R On 15-March-10	21.20	Put	Currency Future	7701	7834	7701	7834	0.00
31/07/2009	£ / R On 15-March-10	9.35	Call	Currency Future	4204	4074	4204	4074	0.00
31/07/2009	£ / R On 15-March-10	9.35	Put	Currency Future	24	28	24	28	0.00
31/07/2009	£ / R On 15-March-10	10.35	Call	Currency Future	3230	3099	3230	3099	0.00
31/07/2009	£ / R On 15-March-10	10.35	Put	Currency Future	50	53	50	53	0.00
31/07/2009	£ / R On 15-March-10	11.35	Call	Currency Future	2270	2140	2270	2140	0.00
31/07/2009	£ / R On 15-March-10	11.35	Put	Currency Future	89	94	89	94	0.00
31/07/2009	£ / R On 15-March-10	12.35	Call	Currency Future	1448	1352	1448	1352	0.00
31/07/2009	£ / R On 15-March-10	12.35	Put	Currency Future	267	306	267	306	0.00
31/07/2009	£ / R On 15-March-10	15.35	Call	Currency Future	360	340	360	340	0.00
31/07/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2180	2294	2180	2294	0.00
31/07/2009	£ / R On 15-March-10	17.35	Call	Currency Future	161	153	161	153	0.00
31/07/2009	£ / R On 15-March-10	17.35	Put	Currency Future	3981	4107	3981	4107	0.00
31/07/2009	£ / R On 15-March-10	19.35	Call	Currency Future	68	63	68	63	0.00
31/07/2009	£ / R On 15-March-10	19.35	Put	Currency Future	5887	6018	5887	6018	0.00
31/07/2009	£ / R On 15-March-10	21.35	Call	Currency Future	29	28	29	28	0.00
31/07/2009	£ / R On 15-March-10	21.35	Put	Currency Future	7849	7982	7849	7982	0.00
31/07/2009	£ / R On 14-December-09	9.15	Call	Currency Future	4169	4039	4169	4039	0.00
31/07/2009	£ / R On 14-December-09	9.15	Put	Currency Future	10	12	10	12	0.00
31/07/2009	£ / R On 14-December-09	10.15	Call	Currency Future	3186	3056	3186	3056	0.00
31/07/2009	£ / R On 14-December-09	10.15	Put	Currency Future	27	29	27	29	0.00
31/07/2009	£ / R On 14-December-09	11.15	Call	Currency Future	2213	2085	2213	2085	0.00
31/07/2009	£ / R On 14-December-09	11.15	Put	Currency Future	54	58	54	58	0.00
31/07/2009	£ / R On 14-December-09	12.15	Call	Currency Future	1312	1203	1312	1203	0.00
31/07/2009	£ / R On 14-December-09	12.15	Put	Currency Future	153	176	153	176	0.00
31/07/2009	£ / R On 14-December-09	15.15	Call	Currency Future	198	183	198	183	0.00
31/07/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2039	2156	2039	2156	0.00
31/07/2009	£ / R On 14-December-09	17.15	Call	Currency Future	51	45	51	45	0.00
31/07/2009	£ / R On 14-December-09	17.15	Put	Currency Future	3892	4018	3892	4018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	19.15	Call	Currency Future	24	23	24	23	0.00
31/07/2009	£ / R On 14-December-09	19.15	Put	Currency Future	5865	5996	5865	5996	0.00
31/07/2009	£ / R On 14-December-09	21.15	Call	Currency Future	13	12	13	12	0.00
31/07/2009	£ / R On 14-December-09	21.15	Put	Currency Future	7853	7985	7853	7985	0.00
31/07/2009	£ / R On 14-June-10	9.60	Call	Currency Future	4183	4055	4183	4055	0.00
31/07/2009	£ / R On 14-June-10	9.60	Put	Currency Future	40	47	40	47	0.00
31/07/2009	£ / R On 14-June-10	10.60	Call	Currency Future	3212	3079	3212	3079	0.00
31/07/2009	£ / R On 14-June-10	10.60	Put	Currency Future	69	72	69	72	0.00
31/07/2009	£ / R On 14-June-10	12.60	Call	Currency Future	1550	1457	1550	1457	0.00
31/07/2009	£ / R On 14-June-10	12.60	Put	Currency Future	406	450	406	450	0.00
31/07/2009	£ / R On 14-June-10	19.60	Call	Currency Future	145	138	145	138	0.00
31/07/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6002	6131	6002	6131	0.00
31/07/2009	£ / R On 14-June-10	21.60	Call	Currency Future	77	73	77	73	0.00
31/07/2009	£ / R On 14-June-10	21.60	Put	Currency Future	7933	8065	7933	8065	0.00
31/07/2009	£ / R On 14-September-09	9.05	Call	Currency Future	4037	3907	4037	3907	0.00
31/07/2009	£ / R On 14-September-09	9.05	Put	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	10.05	Call	Currency Future	3040	2911	3040	2911	0.00
31/07/2009	£ / R On 14-September-09	10.05	Put	Currency Future	4	5	4	5	0.00
31/07/2009	£ / R On 14-September-09	11.05	Call	Currency Future	2052	1925	2052	1925	0.00
31/07/2009	£ / R On 14-September-09	11.05	Put	Currency Future	16	19	16	19	0.00
31/07/2009	£ / R On 14-September-09	12.05	Call	Currency Future	1085	969	1085	969	0.00
31/07/2009	£ / R On 14-September-09	12.05	Put	Currency Future	49	63	49	63	0.00
31/07/2009	£ / R On 14-September-09	17.05	Call	Currency Future	8	8	8	8	0.00
31/07/2009	£ / R On 14-September-09	17.05	Put	Currency Future	3972	4102	3972	4102	0.00
31/07/2009	£ / R On 14-September-09	19.05	Call	Currency Future	2	2	2	2	0.00
31/07/2009	£ / R On 14-September-09	19.05	Put	Currency Future	5966	6096	5966	6096	0.00
31/07/2009	£ / R On 14-September-09	21.05	Call	Currency Future	1	1	1	1	0.00
31/07/2009	£ / R On 14-September-09	21.05	Put	Currency Future	7965	8095	7965	8095	0.00
31/07/2009	£ / R On 14-December-09	9.25	Call	Currency Future	4071	3940	4071	3940	0.00
31/07/2009	£ / R On 14-December-09	9.25	Put	Currency Future	12	13	12	13	0.00
31/07/2009	£ / R On 14-December-09	10.25	Call	Currency Future	3088	2959	3088	2959	0.00
31/07/2009	£ / R On 14-December-09	10.25	Put	Currency Future	29	31	29	31	0.00
31/07/2009	£ / R On 14-December-09	11.25	Call	Currency Future	2117	1991	2117	1991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	£ / R On 14-December-09	11.25	Put	Currency Future	58	63	58	63	0.00
31/07/2009	£ / R On 14-December-09	12.25	Call	Currency Future	1229	1128	1229	1128	0.00
31/07/2009	£ / R On 14-December-09	12.25	Put	Currency Future	170	201	170	201	0.00
31/07/2009	£ / R On 14-December-09	15.25	Call	Currency Future	188	172	188	172	0.00
31/07/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2128	2245	2128	2245	0.00
31/07/2009	£ / R On 14-December-09	17.25	Call	Currency Future	48	43	48	43	0.00
31/07/2009	£ / R On 14-December-09	17.25	Put	Currency Future	3989	4116	3989	4116	0.00
31/07/2009	£ / R On 14-December-09	19.25	Call	Currency Future	23	22	23	22	0.00
31/07/2009	£ / R On 14-December-09	19.25	Put	Currency Future	5964	6095	5964	6095	0.00
31/07/2009	£ / R On 14-December-09	21.25	Call	Currency Future	12	12	12	12	0.00
31/07/2009	£ / R On 14-December-09	21.25	Put	Currency Future	7953	8084	7953	8084	0.00
31/07/2009	£ / R On 14-June-10	15.70	Call	Currency Future	488	462	488	462	0.00
31/07/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2445	2555	2445	2555	0.00
31/07/2009	£ / R On 14-June-10	17.70	Call	Currency Future	255	242	255	242	0.00
31/07/2009	£ / R On 14-June-10	17.70	Put	Currency Future	4212	4335	4212	4335	0.00
31/07/2009	£ / R On 14-June-10	19.70	Call	Currency Future	141	133	141	133	0.00
31/07/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6098	6226	6098	6226	0.00
31/07/2009	£ / R On 14-June-10	21.70	Call	Currency Future	74	70	74	70	0.00
31/07/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8031	8163	8031	8163	0.00
31/07/2009	£ / R On 15-March-10	19.50	Call	Currency Future	64	59	64	59	0.00
31/07/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6033	6164	6033	6164	0.00
31/07/2009	£ / R On 15-March-10	21.50	Call	Currency Future	28	26	28	26	0.00
31/07/2009	£ / R On 15-March-10	21.50	Put	Currency Future	7997	8130	7997	8130	0.00
31/07/2009	€ / R On 15-March-10			Currency Future	11.5800	11.4289	11.5797	11.4289	1,386.00
31/07/2009	€ / R On 14-September-09			Currency Future	11.1900	11.0493	11.1943	11.0493	21,850.00
31/07/2009	€ / R On 14-December-09			Currency Future	11.3900	11.2394	11.3872	11.2394	12,189.00
31/07/2009	€ / R On 15-March-10	11.45	Call	Currency Future	740	676	740	676	0.00
31/07/2009	€ / R On 15-March-10	11.45	Put	Currency Future	610	697	610	697	0.00
31/07/2009	€ / R On 15-March-10	12.60	Call	Currency Future	400	372	400	372	13,636.00
31/07/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1421	1543	1421	1543	0.00
31/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	360	286	360	286	0.00
31/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	216	286	216	286	0.00
31/07/2009	€ / R On 14-December-09	11.25	Call	Currency Future	575	510	575	510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	11.25	Put	Currency Future	438	521	438	521	0.00
31/07/2009	€ / R On 15-March-10	11.00	Call	Currency Future	963	882	963	882	13,636.00
31/07/2009	€ / R On 15-March-10	11.00	Put	Currency Future	383	453	383	453	0.00
31/07/2009	€ / R On 15-March-10	11.60	Call	Currency Future	679	622	679	622	0.00
31/07/2009	€ / R On 15-March-10	11.60	Put	Currency Future	699	793	699	793	0.00
31/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	277	229	277	229	0.00
31/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	283	380	283	380	0.00
31/07/2009	€ / R On 14-December-09	11.40	Call	Currency Future	508	456	508	456	0.00
31/07/2009	€ / R On 14-December-09	11.40	Put	Currency Future	521	616	521	616	0.00
31/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	257	212	257	212	0.00
31/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	313	413	313	413	0.00
31/07/2009	€ / R On 14-December-09	11.45	Call	Currency Future	489	439	489	439	0.00
31/07/2009	€ / R On 14-December-09	11.45	Put	Currency Future	552	650	552	650	0.00
31/07/2009	€ / R On 15-March-10	11.55	Call	Currency Future	698	640	698	640	0.00
31/07/2009	€ / R On 15-March-10	11.55	Put	Currency Future	668	761	668	761	0.00
31/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	304	246	304	246	0.00
31/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	259	347	259	347	0.00
31/07/2009	€ / R On 14-December-09	11.35	Call	Currency Future	529	473	529	473	0.00
31/07/2009	€ / R On 14-December-09	11.35	Put	Currency Future	492	584	492	584	0.00
31/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	304	246	304	246	0.00
31/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	259	347	259	347	0.00
31/07/2009	€ / R On 15-March-10	11.40	Call	Currency Future	762	695	762	695	0.00
31/07/2009	€ / R On 15-March-10	11.40	Put	Currency Future	582	666	582	666	0.00
31/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	390	312	390	312	0.00
31/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	196	263	196	263	0.00
31/07/2009	€ / R On 14-December-09	11.20	Call	Currency Future	599	532	599	532	0.00
31/07/2009	€ / R On 14-December-09	11.20	Put	Currency Future	411	493	411	493	0.00
31/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	331	265	331	265	0.00
31/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	237	316	237	316	0.00
31/07/2009	€ / R On 15-March-10	11.80	Call	Currency Future	608	559	608	559	0.00
31/07/2009	€ / R On 15-March-10	11.80	Put	Currency Future	828	930	828	930	0.00
31/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	205	170	205	170	0.00
31/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	411	521	411	521	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	11.80	Call	Currency Future	375	340	375	340	0.00
31/07/2009	€ / R On 14-December-09	11.80	Put	Currency Future	788	900	788	900	0.00
31/07/2009	€ / R On 15-March-10	11.95	Call	Currency Future	560	516	560	516	0.00
31/07/2009	€ / R On 15-March-10	11.95	Put	Currency Future	931	1037	931	1037	0.00
31/07/2009	€ / R On 14-September-09	11.55	Call	Currency Future	163	136	163	136	0.00
31/07/2009	€ / R On 14-September-09	11.55	Put	Currency Future	519	637	519	637	0.00
31/07/2009	€ / R On 14-December-09	11.75	Call	Currency Future	390	352	390	352	0.00
31/07/2009	€ / R On 14-December-09	11.75	Put	Currency Future	753	863	753	863	0.00
31/07/2009	€ / R On 15-March-10	12.05	Call	Currency Future	531	490	531	490	0.00
31/07/2009	€ / R On 15-March-10	12.05	Put	Currency Future	1001	1111	1001	1111	0.00
31/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	140	117	140	117	0.00
31/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	596	718	596	718	0.00
31/07/2009	€ / R On 14-December-09	11.85	Call	Currency Future	362	328	362	328	0.00
31/07/2009	€ / R On 14-December-09	11.85	Put	Currency Future	825	938	825	938	0.00
31/07/2009	€ / R On 14-December-09	12.20	Call	Currency Future	281	257	281	257	13,397.00
31/07/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1094	1218	1094	1218	0.00
31/07/2009	€ / R On 14-December-09	14.60	Call	Currency Future	52	54	52	54	12,462.00
31/07/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3264	3415	3264	3415	0.00
31/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	140	117	140	117	0.00
31/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	596	718	596	718	0.00
31/07/2009	€ / R On 15-March-10	12.10	Call	Currency Future	517	477	517	477	0.00
31/07/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1037	1148	1037	1148	0.00
31/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	130	109	130	109	0.00
31/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	636	760	636	760	0.00
31/07/2009	€ / R On 14-December-09	11.90	Call	Currency Future	349	316	349	316	0.00
31/07/2009	€ / R On 14-December-09	11.90	Put	Currency Future	861	977	861	977	0.00
31/07/2009	€ / R On 15-March-10	12.00	Call	Currency Future	545	502	545	502	0.00
31/07/2009	€ / R On 15-March-10	12.00	Put	Currency Future	966	1074	966	1074	0.00
31/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	151	126	151	126	0.00
31/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	557	677	557	677	0.00
31/07/2009	€ / R On 15-March-10	11.85	Call	Currency Future	591	544	591	544	0.00
31/07/2009	€ / R On 15-March-10	11.85	Put	Currency Future	862	965	862	965	0.00
31/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	176	146	176	146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	482	597	482	597	0.00
31/07/2009	€ / R On 14-December-09	11.70	Call	Currency Future	405	365	405	365	0.00
31/07/2009	€ / R On 14-December-09	11.70	Put	Currency Future	717	826	717	826	0.00
31/07/2009	€ / R On 15-March-10	11.70	Call	Currency Future	642	589	642	589	0.00
31/07/2009	€ / R On 15-March-10	11.70	Put	Currency Future	762	861	762	861	0.00
31/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	239	197	239	197	0.00
31/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	344	448	344	448	0.00
31/07/2009	€ / R On 14-December-09	11.50	Call	Currency Future	471	423	471	423	0.00
31/07/2009	€ / R On 14-December-09	11.50	Put	Currency Future	583	684	583	684	0.00
31/07/2009	€ / R On 15-March-10	11.70	Call	Currency Future	642	589	642	589	0.00
31/07/2009	€ / R On 15-March-10	11.70	Put	Currency Future	762	861	762	861	0.00
31/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	42	36	42	36	100.00
31/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1347	1487	1347	1487	0.00
31/07/2009	€ / R On 15-March-10	11.50	Call	Currency Future	719	658	719	658	0.00
31/07/2009	€ / R On 15-March-10	11.50	Put	Currency Future	639	729	639	729	0.00
31/07/2009	€ / R On 14-December-09	11.30	Call	Currency Future	552	491	552	491	0.00
31/07/2009	€ / R On 14-December-09	11.30	Put	Currency Future	464	552	464	552	0.00
31/07/2009	€ / R On 15-March-10	11.35	Call	Currency Future	785	716	785	716	0.00
31/07/2009	€ / R On 15-March-10	11.35	Put	Currency Future	555	637	555	637	0.00
31/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	221	183	221	183	0.00
31/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	377	484	377	484	0.00
31/07/2009	€ / R On 14-December-09	11.55	Call	Currency Future	453	408	453	408	0.00
31/07/2009	€ / R On 14-December-09	11.55	Put	Currency Future	616	718	616	718	0.00
31/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	190	158	190	158	0.00
31/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	446	558	446	558	0.00
31/07/2009	€ / R On 14-December-09	11.60	Call	Currency Future	436	393	436	393	0.00
31/07/2009	€ / R On 14-December-09	11.60	Put	Currency Future	649	753	649	753	0.00
31/07/2009	€ / R On 15-March-10	11.90	Call	Currency Future	576	530	576	530	0.00
31/07/2009	€ / R On 15-March-10	11.90	Put	Currency Future	896	1001	896	1001	0.00
31/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	190	158	190	158	0.00
31/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	446	558	446	558	0.00
31/07/2009	€ / R On 15-March-10	11.75	Call	Currency Future	625	574	625	574	0.00
31/07/2009	€ / R On 15-March-10	11.75	Put	Currency Future	795	895	795	895	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	221	183	221	183	0.00
31/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	377	484	377	484	0.00
31/07/2009	€ / R On 14-December-09	11.65	Call	Currency Future	420	379	420	379	0.00
31/07/2009	€ / R On 14-December-09	11.65	Put	Currency Future	683	789	683	789	0.00
31/07/2009	€ / R On 15-March-10	12.15	Call	Currency Future	504	465	504	465	0.00
31/07/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1074	1186	1074	1186	0.00
31/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	112	94	112	94	0.00
31/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	718	845	718	845	0.00
31/07/2009	€ / R On 14-December-09	12.00	Call	Currency Future	324	295	324	295	0.00
31/07/2009	€ / R On 14-December-09	12.00	Put	Currency Future	937	1055	937	1055	0.00
31/07/2009	€ / R On 15-March-10	12.20	Call	Currency Future	491	453	491	453	0.00
31/07/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1111	1224	1111	1224	0.00
31/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	104	88	104	88	0.00
31/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	760	888	760	888	0.00
31/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	121	101	121	101	0.00
31/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	676	802	676	802	0.00
31/07/2009	€ / R On 14-December-09	12.05	Call	Currency Future	313	285	313	285	0.00
31/07/2009	€ / R On 14-December-09	12.05	Put	Currency Future	975	1095	975	1095	0.00
31/07/2009	€ / R On 15-March-10	12.25	Call	Currency Future	478	442	478	442	0.00
31/07/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1148	1263	1148	1263	0.00
31/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	97	82	97	82	0.00
31/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	802	932	802	932	0.00
31/07/2009	€ / R On 14-December-09	12.10	Call	Currency Future	302	275	302	275	0.00
31/07/2009	€ / R On 14-December-09	12.10	Put	Currency Future	1014	1136	1014	1136	0.00
31/07/2009	€ / R On 14-December-09	11.95	Call	Currency Future	336	305	336	305	0.00
31/07/2009	€ / R On 14-December-09	11.95	Put	Currency Future	899	1016	899	1016	0.00
31/07/2009	€ / R On 14-September-09	12.00	Call	Currency Future	83	71	83	71	0.00
31/07/2009	€ / R On 14-September-09	12.00	Put	Currency Future	889	1022	889	1022	0.00
31/07/2009	€ / R On 14-December-09	12.15	Call	Currency Future	291	266	291	266	0.00
31/07/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1054	1177	1054	1177	0.00
31/07/2009	€ / R On 14-September-09	11.95	Call	Currency Future	90	76	90	76	0.00
31/07/2009	€ / R On 14-September-09	11.95	Put	Currency Future	845	977	845	977	0.00
31/07/2009	€ / R On 14-September-09	12.05	Call	Currency Future	78	66	78	66	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	12.05	Put	Currency Future	933	1067	933	1067	0.00
31/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	72	62	72	62	0.00
31/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	978	1112	978	1112	0.00
31/07/2009	€ / R On 14-December-09	12.25	Call	Currency Future	271	249	271	249	0.00
31/07/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1134	1259	1134	1259	0.00
31/07/2009	€ / R On 14-September-09	12.40	Call	Currency Future	48	41	48	41	0.00
31/07/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1253	1392	1253	1392	0.00
31/07/2009	€ / R On 14-December-09	12.55	Call	Currency Future	221	205	221	205	0.00
31/07/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1384	1515	1384	1515	0.00
31/07/2009	€ / R On 14-September-09	12.30	Call	Currency Future	54	47	54	47	0.00
31/07/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1160	1298	1160	1298	0.00
31/07/2009	€ / R On 14-December-09	12.45	Call	Currency Future	236	218	236	218	0.00
31/07/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1299	1429	1299	1429	0.00
31/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	58	50	58	50	0.00
31/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1114	1251	1114	1251	0.00
31/07/2009	€ / R On 14-December-09	12.40	Call	Currency Future	245	225	245	225	0.00
31/07/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1257	1386	1257	1386	0.00
31/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	44	39	44	39	0.00
31/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1300	1439	1300	1439	0.00
31/07/2009	€ / R On 14-December-09	12.65	Call	Currency Future	207	192	207	192	0.00
31/07/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1470	1603	1470	1603	0.00
31/07/2009	€ / R On 14-December-09	12.70	Call	Currency Future	200	187	200	187	0.00
31/07/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1513	1647	1513	1647	0.00
31/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	37	32	37	32	0.00
31/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1442	1583	1442	1583	0.00
31/07/2009	€ / R On 14-December-09	12.75	Call	Currency Future	194	181	194	181	0.00
31/07/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1557	1692	1557	1692	0.00
31/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	34	30	34	30	0.00
31/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1490	1631	1490	1631	0.00
31/07/2009	€ / R On 14-December-09	12.80	Call	Currency Future	188	176	188	176	0.00
31/07/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1601	1736	1601	1736	0.00
31/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	28	25	28	25	0.00
31/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1634	1776	1634	1776	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	13.00	Call	Currency Future	166	156	166	156	0.00
31/07/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1779	1917	1779	1917	0.00
31/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	22	20	22	20	0.00
31/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1828	1971	1828	1971	0.00
31/07/2009	€ / R On 14-December-09	13.20	Call	Currency Future	148	140	148	140	0.00
31/07/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1960	2101	1960	2101	0.00
31/07/2009	€ / R On 14-September-09	13.20	Call	Currency Future	18	16	18	16	0.00
31/07/2009	€ / R On 14-September-09	13.20	Put	Currency Future	2024	2167	2024	2167	0.00
31/07/2009	€ / R On 14-December-09	13.40	Call	Currency Future	132	123	132	123	0.00
31/07/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2145	2283	2145	2283	0.00
31/07/2009	€ / R On 14-September-09	13.15	Call	Currency Future	19	17	19	17	0.00
31/07/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1975	2118	1975	2118	0.00
31/07/2009	€ / R On 14-December-09	13.30	Call	Currency Future	139	132	139	132	0.00
31/07/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2052	2192	2052	2192	0.00
31/07/2009	€ / R On 14-September-09	13.15	Call	Currency Future	19	17	19	17	0.00
31/07/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1975	2118	1975	2118	0.00
31/07/2009	€ / R On 14-December-09	13.35	Call	Currency Future	135	127	135	127	0.00
31/07/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2098	2238	2098	2238	0.00
31/07/2009	€ / R On 14-December-09	13.35	Call	Currency Future	135	127	135	127	0.00
31/07/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2098	2238	2098	2238	0.00
31/07/2009	€ / R On 14-September-09	13.50	Call	Currency Future	13	12	13	12	0.00
31/07/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2318	2462	2318	2462	0.00
31/07/2009	€ / R On 14-December-09	13.65	Call	Currency Future	108	103	108	103	0.00
31/07/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2371	2513	2371	2513	0.00
31/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	12	11	12	11	0.00
31/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2368	2512	2368	2512	0.00
31/07/2009	€ / R On 14-December-09	13.70	Call	Currency Future	104	99	104	99	0.00
31/07/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2417	2560	2417	2560	0.00
31/07/2009	€ / R On 14-September-09	13.45	Call	Currency Future	13	12	13	12	0.00
31/07/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2269	2413	2269	2413	0.00
31/07/2009	€ / R On 14-December-09	13.60	Call	Currency Future	112	106	112	106	0.00
31/07/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2325	2467	2325	2467	0.00
31/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	14	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2220	2364	2220	2364	0.00
31/07/2009	€ / R On 14-December-09	13.55	Call	Currency Future	117	110	117	110	0.00
31/07/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2280	2421	2280	2421	0.00
31/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	15	14	15	14	0.00
31/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2171	2314	2171	2314	0.00
31/07/2009	€ / R On 14-December-09	13.50	Call	Currency Future	122	114	122	114	0.00
31/07/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2235	2375	2235	2375	0.00
31/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	15	14	15	14	0.00
31/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2171	2314	2171	2314	0.00
31/07/2009	€ / R On 14-December-09	13.55	Call	Currency Future	117	110	117	110	0.00
31/07/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2280	2421	2280	2421	0.00
31/07/2009	€ / R On 14-September-09	13.25	Call	Currency Future	17	15	17	15	0.00
31/07/2009	€ / R On 14-September-09	13.25	Put	Currency Future	2073	2216	2073	2216	0.00
31/07/2009	€ / R On 14-December-09	13.45	Call	Currency Future	127	118	127	118	0.00
31/07/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2189	2329	2189	2329	0.00
31/07/2009	€ / R On 14-September-09	13.70	Call	Currency Future	10	9	10	9	0.00
31/07/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2516	2660	2516	2660	0.00
31/07/2009	€ / R On 14-December-09	13.85	Call	Currency Future	92	89	92	89	0.00
31/07/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2555	2700	2555	2700	0.00
31/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	8	8	8	8	0.00
31/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2664	2809	2664	2809	0.00
31/07/2009	€ / R On 14-December-09	13.25	Call	Currency Future	143	136	143	136	0.00
31/07/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2006	2147	2006	2147	0.00
31/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	8	8	8	8	0.00
31/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2714	2858	2714	2858	0.00
31/07/2009	€ / R On 14-December-09	14.85	Call	Currency Future	43	47	43	47	0.00
31/07/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3505	3657	3505	3657	0.00
31/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	11	10	11	10	0.00
31/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2417	2561	2417	2561	0.00
31/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	16	14	16	14	0.00
31/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2122	2265	2122	2265	0.00
31/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	16	14	16	14	0.00
31/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2122	2265	2122	2265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	14	13	14	13	0.00
31/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2220	2364	2220	2364	0.00
31/07/2009	€ / R On 14-September-09	13.05	Call	Currency Future	21	19	21	19	0.00
31/07/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1877	2020	1877	2020	0.00
31/07/2009	€ / R On 14-September-09	13.75	Call	Currency Future	9	9	9	9	0.00
31/07/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2565	2710	2565	2710	0.00
31/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	11	10	11	10	0.00
31/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2466	2611	2466	2611	0.00
31/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	8	8	8	8	0.00
31/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2714	2858	2714	2858	0.00
31/07/2009	€ / R On 14-September-09	13.95	Call	Currency Future	8	7	8	7	0.00
31/07/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2763	2908	2763	2908	0.00
31/07/2009	€ / R On 14-September-09	14.00	Call	Currency Future	7	7	7	7	0.00
31/07/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2813	2958	2813	2958	0.00
31/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	7	6	7	6	0.00
31/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2912	3057	2912	3057	0.00
31/07/2009	€ / R On 14-September-09	13.80	Call	Currency Future	9	9	9	9	0.00
31/07/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2615	2759	2615	2759	0.00
31/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	20	18	20	18	0.00
31/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1926	2069	1926	2069	0.00
31/07/2009	€ / R On 14-September-09	14.20	Call	Currency Future	6	6	6	6	0.00
31/07/2009	€ / R On 14-September-09	14.20	Put	Currency Future	3012	3157	3012	3157	0.00
31/07/2009	€ / R On 14-September-09	14.85	Call	Currency Future	3	4	3	4	0.00
31/07/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3659	3804	3659	3804	0.00
31/07/2009	€ / R On 14-September-09	13.80	Call	Currency Future	9	9	9	9	0.00
31/07/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2615	2759	2615	2759	0.00
31/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	7	6	7	6	0.00
31/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2912	3057	2912	3057	0.00
31/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3111	3256	3111	3256	0.00
31/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3211	3356	3211	3356	0.00
31/07/2009	€ / R On 14-September-09	14.50	Call	Currency Future	4	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3310	3455	3310	3455	0.00
31/07/2009	€ / R On 14-September-09	14.60	Call	Currency Future	4	4	4	4	0.00
31/07/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3410	3555	3410	3555	0.00
31/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	11	10	11	10	0.00
31/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2417	2561	2417	2561	0.00
31/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3111	3256	3111	3256	0.00
31/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3211	3356	3211	3356	0.00
31/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	32	28	32	28	0.00
31/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1538	1679	1538	1679	0.00
31/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	28	25	28	25	0.00
31/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1634	1776	1634	1776	0.00
31/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	25	22	25	22	0.00
31/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1731	1873	1731	1873	0.00
31/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	12	11	12	11	0.00
31/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2368	2512	2368	2512	0.00
31/07/2009	€ / R On 14-September-09	14.05	Call	Currency Future	7	7	7	7	0.00
31/07/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2863	3007	2863	3007	0.00
31/07/2009	€ / R On 14-September-09	14.15	Call	Currency Future	6	6	6	6	0.00
31/07/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2962	3107	2962	3107	0.00
31/07/2009	€ / R On 14-September-09	14.25	Call	Currency Future	6	6	6	6	0.00
31/07/2009	€ / R On 14-September-09	14.25	Put	Currency Future	3061	3206	3061	3206	0.00
31/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	20	18	20	18	0.00
31/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1926	2069	1926	2069	0.00
31/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	25	22	25	22	0.00
31/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1731	1873	1731	1873	0.00
31/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	27	24	27	24	0.00
31/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1682	1824	1682	1824	0.00
31/07/2009	€ / R On 14-September-09	12.95	Call	Currency Future	24	21	24	21	0.00
31/07/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1779	1922	1779	1922	0.00
31/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	8	8	8	8	0.00
31/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2664	2809	2664	2809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	13.75	Call	Currency Future	100	96	100	96	0.00
31/07/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2463	2606	2463	2606	0.00
31/07/2009	€ / R On 14-December-09	13.95	Call	Currency Future	85	84	85	84	0.00
31/07/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2648	2794	2648	2794	0.00
31/07/2009	€ / R On 14-December-09	14.05	Call	Currency Future	79	78	79	78	0.00
31/07/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2742	2889	2742	2889	0.00
31/07/2009	€ / R On 14-December-09	14.15	Call	Currency Future	73	73	73	73	0.00
31/07/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2836	2984	2836	2984	0.00
31/07/2009	€ / R On 14-December-09	14.25	Call	Currency Future	67	68	67	68	0.00
31/07/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2930	3079	2930	3079	0.00
31/07/2009	€ / R On 14-December-09	13.30	Call	Currency Future	139	132	139	132	0.00
31/07/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2052	2192	2052	2192	0.00
31/07/2009	€ / R On 14-December-09	13.40	Call	Currency Future	132	123	132	123	0.00
31/07/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2145	2283	2145	2283	0.00
31/07/2009	€ / R On 14-December-09	13.80	Call	Currency Future	96	93	96	93	0.00
31/07/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2509	2653	2509	2653	0.00
31/07/2009	€ / R On 14-December-09	13.90	Call	Currency Future	89	86	89	86	0.00
31/07/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2602	2747	2602	2747	0.00
31/07/2009	€ / R On 14-December-09	14.00	Call	Currency Future	82	81	82	81	0.00
31/07/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2695	2841	2695	2841	0.00
31/07/2009	€ / R On 14-December-09	13.05	Call	Currency Future	161	152	161	152	0.00
31/07/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1824	1963	1824	1963	0.00
31/07/2009	€ / R On 14-December-09	13.15	Call	Currency Future	152	144	152	144	0.00
31/07/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1915	2055	1915	2055	0.00
31/07/2009	€ / R On 14-December-09	13.65	Call	Currency Future	108	103	108	103	0.00
31/07/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2371	2513	2371	2513	0.00
31/07/2009	€ / R On 14-September-09	13.05	Call	Currency Future	21	19	21	19	0.00
31/07/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1877	2020	1877	2020	0.00
31/07/2009	€ / R On 14-December-09	13.15	Call	Currency Future	152	144	152	144	0.00
31/07/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1915	2055	1915	2055	0.00
31/07/2009	€ / R On 14-December-09	13.85	Call	Currency Future	92	89	92	89	0.00
31/07/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2555	2700	2555	2700	0.00
31/07/2009	€ / R On 14-December-09	13.10	Call	Currency Future	156	148	156	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1869	2009	1869	2009	0.00
31/07/2009	€ / R On 14-December-09	13.80	Call	Currency Future	96	93	96	93	0.00
31/07/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2509	2653	2509	2653	0.00
31/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	11	10	11	10	0.00
31/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2466	2611	2466	2611	0.00
31/07/2009	€ / R On 14-December-09	13.90	Call	Currency Future	89	86	89	86	0.00
31/07/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2602	2747	2602	2747	0.00
31/07/2009	€ / R On 14-December-09	14.10	Call	Currency Future	76	76	76	76	0.00
31/07/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2789	2936	2789	2936	0.00
31/07/2009	€ / R On 14-December-09	14.05	Call	Currency Future	79	78	79	78	0.00
31/07/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2742	2889	2742	2889	0.00
31/07/2009	€ / R On 14-December-09	12.95	Call	Currency Future	171	161	171	161	0.00
31/07/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1734	1872	1734	1872	0.00
31/07/2009	€ / R On 14-September-09	12.75	Call	Currency Future	30	27	30	27	0.00
31/07/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1586	1727	1586	1727	0.00
31/07/2009	€ / R On 14-December-09	12.90	Call	Currency Future	177	166	177	166	0.00
31/07/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1689	1826	1689	1826	0.00
31/07/2009	€ / R On 14-December-09	13.10	Call	Currency Future	156	148	156	148	0.00
31/07/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1869	2009	1869	2009	0.00
31/07/2009	€ / R On 14-December-09	13.60	Call	Currency Future	112	106	112	106	0.00
31/07/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2325	2467	2325	2467	0.00
31/07/2009	€ / R On 14-December-09	12.90	Call	Currency Future	177	166	177	166	0.00
31/07/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1689	1826	1689	1826	0.00
31/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	37	32	37	32	0.00
31/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1442	1583	1442	1583	0.00
31/07/2009	€ / R On 14-December-09	12.85	Call	Currency Future	182	171	182	171	0.00
31/07/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1645	1781	1645	1781	0.00
31/07/2009	€ / R On 14-December-09	13.05	Call	Currency Future	161	152	161	152	0.00
31/07/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1824	1963	1824	1963	0.00
31/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	51	44	51	44	0.00
31/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1207	1345	1207	1345	0.00
31/07/2009	€ / R On 14-September-09	12.55	Call	Currency Future	39	34	39	34	0.00
31/07/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1395	1535	1395	1535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	12.50	Call	Currency Future	229	211	229	211	0.00
31/07/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1341	1472	1341	1472	0.00
31/07/2009	€ / R On 14-December-09	12.60	Call	Currency Future	214	198	214	198	0.00
31/07/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1427	1559	1427	1559	0.00
31/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	67	58	67	58	0.00
31/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1023	1158	1023	1158	0.00
31/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	51	44	51	44	0.00
31/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1207	1345	1207	1345	0.00
31/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	27	24	27	24	0.00
31/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1682	1824	1682	1824	0.00
31/07/2009	€ / R On 14-December-09	12.35	Call	Currency Future	253	233	253	233	0.00
31/07/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1216	1343	1216	1343	0.00
31/07/2009	€ / R On 14-December-09	12.65	Call	Currency Future	207	192	207	192	0.00
31/07/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1470	1603	1470	1603	0.00
31/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	72	62	72	62	0.00
31/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	978	1112	978	1112	0.00
31/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	63	54	63	54	0.00
31/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1068	1204	1068	1204	0.00
31/07/2009	€ / R On 14-December-09	12.30	Call	Currency Future	262	241	262	241	0.00
31/07/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1175	1301	1175	1301	0.00
31/07/2009	€ / R On 14-December-09	12.40	Call	Currency Future	245	225	245	225	0.00
31/07/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1257	1386	1257	1386	0.00
31/07/2009	€ / R On 14-December-09	12.60	Call	Currency Future	214	198	214	198	0.00
31/07/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1427	1559	1427	1559	0.00
31/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	67	58	67	58	0.00
31/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1023	1158	1023	1158	0.00
31/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	34	30	34	30	0.00
31/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1490	1631	1490	1631	0.00
31/07/2009	€ / R On 14-December-09	10.65	Call	Currency Future	919	827	919	827	0.00
31/07/2009	€ / R On 14-December-09	10.65	Put	Currency Future	181	237	181	237	0.00
31/07/2009	€ / R On 14-December-09	11.15	Call	Currency Future	623	555	623	555	0.00
31/07/2009	€ / R On 14-December-09	11.15	Put	Currency Future	386	465	386	465	0.00
31/07/2009	€ / R On 14-December-09	14.65	Call	Currency Future	50	53	50	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3312	3463	3312	3463	0.00
31/07/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1062	960	1062	960	0.00
31/07/2009	€ / R On 14-December-09	10.45	Put	Currency Future	125	170	125	170	0.00
31/07/2009	€ / R On 14-December-09	10.95	Call	Currency Future	731	653	731	653	0.00
31/07/2009	€ / R On 14-December-09	10.95	Put	Currency Future	294	364	294	364	0.00
31/07/2009	€ / R On 14-December-09	14.75	Call	Currency Future	46	50	46	50	0.00
31/07/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3409	3560	3409	3560	0.00
31/07/2009	€ / R On 14-September-09	6.40	Call	Currency Future	4794	4649	4794	4649	0.00
31/07/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3295	3150	3295	3150	0.00
31/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	1	0	1	0.00
31/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1802	1660	1802	1660	0.00
31/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	8	11	8	11	0.00
31/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	455	368	455	368	0.00
31/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	161	219	161	219	0.00
31/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	2	2	2	2	0.00
31/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	4208	4353	4208	4353	0.00
31/07/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5707	5852	5707	5852	0.00
31/07/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	18.40	Put	Currency Future	7206	7351	7206	7351	0.00
31/07/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1878	1740	1878	1740	0.00
31/07/2009	€ / R On 14-December-09	9.55	Put	Currency Future	41	51	41	51	0.00
31/07/2009	€ / R On 14-December-09	11.05	Call	Currency Future	675	602	675	602	0.00
31/07/2009	€ / R On 14-December-09	11.05	Put	Currency Future	338	413	338	413	0.00
31/07/2009	€ / R On 14-December-09	15.55	Call	Currency Future	26	30	26	30	0.00
31/07/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4189	4341	4189	4341	0.00
31/07/2009	€ / R On 14-December-09	17.05	Call	Currency Future	13	13	13	13	0.00
31/07/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5675	5823	5675	5823	0.00
31/07/2009	€ / R On 14-December-09	18.55	Call	Currency Future	7	7	7	7	0.00
31/07/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7170	7318	7170	7318	0.00
31/07/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5094	4949	5094	4949	0.00
31/07/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3594	3450	3594	3450	0.00
31/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2099	1956	2099	1956	0.00
31/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	5	7	5	7	0.00
31/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	677	569	677	569	0.00
31/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	83	119	83	119	0.00
31/07/2009	€ / R On 14-September-09	15.10	Call	Currency Future	3	3	3	3	0.00
31/07/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3908	4054	3908	4054	0.00
31/07/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5407	5552	5407	5552	0.00
31/07/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6906	7051	6906	7051	0.00
31/07/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2167	2025	2167	2025	0.00
31/07/2009	€ / R On 14-December-09	9.25	Put	Currency Future	30	35	30	35	0.00
31/07/2009	€ / R On 14-December-09	10.75	Call	Currency Future	852	765	852	765	0.00
31/07/2009	€ / R On 14-December-09	10.75	Put	Currency Future	215	276	215	276	0.00
31/07/2009	€ / R On 14-December-09	15.25	Call	Currency Future	32	37	32	37	0.00
31/07/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3894	4047	3894	4047	0.00
31/07/2009	€ / R On 14-December-09	16.75	Call	Currency Future	14	15	14	15	0.00
31/07/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5377	5525	5377	5525	0.00
31/07/2009	€ / R On 14-December-09	18.25	Call	Currency Future	8	8	8	8	0.00
31/07/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6870	7018	6870	7018	0.00
31/07/2009	€ / R On 14-December-09	12.20	Call	Currency Future	281	257	281	257	0.00
31/07/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1094	1218	1094	1218	0.00
31/07/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5244	5099	5244	5099	0.00
31/07/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	3744	3599	3744	3599	0.00
31/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2248	2105	2248	2105	0.00
31/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	3	6	3	6	0.00
31/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	802	684	802	684	0.00
31/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	57	85	57	85	0.00
31/07/2009	€ / R On 14-September-09	14.95	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3759	3904	3759	3904	0.00
31/07/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	16.45	Put	Currency Future	5257	5402	5257	5402	0.00
31/07/2009	€ / R On 14-September-09	17.95	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6756	6901	6756	6901	0.00
31/07/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2313	2170	2313	2170	0.00
31/07/2009	€ / R On 14-December-09	9.10	Put	Currency Future	26	31	26	31	0.00
31/07/2009	€ / R On 14-December-09	10.60	Call	Currency Future	953	859	953	859	0.00
31/07/2009	€ / R On 14-December-09	10.60	Put	Currency Future	166	219	166	219	0.00
31/07/2009	€ / R On 14-December-09	15.10	Call	Currency Future	35	40	35	40	0.00
31/07/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3748	3901	3748	3901	0.00
31/07/2009	€ / R On 14-December-09	16.60	Call	Currency Future	15	16	15	16	0.00
31/07/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5228	5377	5228	5377	0.00
31/07/2009	€ / R On 14-December-09	18.10	Call	Currency Future	8	8	8	8	0.00
31/07/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6721	6869	6721	6869	0.00
31/07/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3594	3448	3594	3448	0.00
31/07/2009	€ / R On 14-December-09	7.80	Put	Currency Future	7	9	7	9	0.00
31/07/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2607	2463	2607	2463	0.00
31/07/2009	€ / R On 14-December-09	8.80	Put	Currency Future	20	24	20	24	0.00
31/07/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1642	1508	1642	1508	0.00
31/07/2009	€ / R On 14-December-09	9.80	Put	Currency Future	55	68	55	68	0.00
31/07/2009	€ / R On 14-December-09	10.80	Call	Currency Future	821	736	821	736	0.00
31/07/2009	€ / R On 14-December-09	10.80	Put	Currency Future	233	297	233	297	0.00
31/07/2009	€ / R On 14-December-09	14.80	Call	Currency Future	44	48	44	48	0.00
31/07/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3457	3609	3457	3609	0.00
31/07/2009	€ / R On 14-December-09	15.80	Call	Currency Future	23	26	23	26	0.00
31/07/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4435	4586	4435	4586	0.00
31/07/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3693	3547	3693	3547	0.00
31/07/2009	€ / R On 14-December-09	7.70	Put	Currency Future	6	8	6	8	0.00
31/07/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2705	2561	2705	2561	0.00
31/07/2009	€ / R On 14-December-09	8.70	Put	Currency Future	18	22	18	22	0.00
31/07/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1736	1600	1736	1600	0.00
31/07/2009	€ / R On 14-December-09	9.70	Put	Currency Future	49	61	49	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	10.70	Call	Currency Future	885	796	885	796	0.00
31/07/2009	€ / R On 14-December-09	10.70	Put	Currency Future	198	256	198	256	0.00
31/07/2009	€ / R On 14-December-09	14.70	Call	Currency Future	48	51	48	51	0.00
31/07/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3361	3512	3361	3512	0.00
31/07/2009	€ / R On 14-December-09	15.70	Call	Currency Future	24	27	24	27	0.00
31/07/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4337	4488	4337	4488	0.00
31/07/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3743	3597	3743	3597	0.00
31/07/2009	€ / R On 14-December-09	7.65	Put	Currency Future	6	7	6	7	0.00
31/07/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2755	2610	2755	2610	0.00
31/07/2009	€ / R On 14-December-09	8.65	Put	Currency Future	17	21	17	21	0.00
31/07/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1783	1647	1783	1647	0.00
31/07/2009	€ / R On 14-December-09	9.65	Put	Currency Future	46	57	46	57	0.00
31/07/2009	€ / R On 14-December-09	15.65	Call	Currency Future	25	28	25	28	0.00
31/07/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4287	4439	4287	4439	0.00
31/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	205	170	205	170	0.00
31/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	411	521	411	521	0.00
31/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	97	82	97	82	0.00
31/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	802	932	802	932	0.00
31/07/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3495	3349	3495	3349	0.00
31/07/2009	€ / R On 14-December-09	7.90	Put	Currency Future	8	10	8	10	0.00
31/07/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2509	2365	2509	2365	0.00
31/07/2009	€ / R On 14-December-09	8.90	Put	Currency Future	22	26	22	26	0.00
31/07/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1549	1417	1549	1417	0.00
31/07/2009	€ / R On 14-December-09	9.90	Put	Currency Future	62	77	62	77	0.00
31/07/2009	€ / R On 14-December-09	10.90	Call	Currency Future	760	680	760	680	0.00
31/07/2009	€ / R On 14-December-09	10.90	Put	Currency Future	273	341	273	341	0.00
31/07/2009	€ / R On 14-December-09	14.90	Call	Currency Future	41	45	41	45	0.00
31/07/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3554	3706	3554	3706	0.00
31/07/2009	€ / R On 14-December-09	15.90	Call	Currency Future	22	24	22	24	0.00
31/07/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4534	4685	4534	4685	0.00
31/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	151	126	151	126	0.00
31/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	557	677	557	677	0.00
31/07/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3396	3251	3396	3251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	8.00	Put	Currency Future	9	11	9	11	0.00
31/07/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2411	2268	2411	2268	0.00
31/07/2009	€ / R On 14-December-09	9.00	Put	Currency Future	24	28	24	28	0.00
31/07/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1457	1326	1457	1326	0.00
31/07/2009	€ / R On 14-December-09	10.00	Put	Currency Future	70	87	70	87	0.00
31/07/2009	€ / R On 14-December-09	11.00	Call	Currency Future	703	627	703	627	0.00
31/07/2009	€ / R On 14-December-09	11.00	Put	Currency Future	315	388	315	388	0.00
31/07/2009	€ / R On 14-December-09	15.00	Call	Currency Future	38	42	38	42	0.00
31/07/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3651	3803	3651	3803	0.00
31/07/2009	€ / R On 14-December-09	16.00	Call	Currency Future	20	23	20	23	0.00
31/07/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4633	4783	4633	4783	0.00
31/07/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3297	3152	3297	3152	0.00
31/07/2009	€ / R On 14-December-09	8.10	Put	Currency Future	10	13	10	13	0.00
31/07/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1366	1237	1366	1237	0.00
31/07/2009	€ / R On 14-December-09	10.10	Put	Currency Future	79	98	79	98	0.00
31/07/2009	€ / R On 14-December-09	11.10	Call	Currency Future	649	578	649	578	0.00
31/07/2009	€ / R On 14-December-09	11.10	Put	Currency Future	362	439	362	439	0.00
31/07/2009	€ / R On 14-December-09	16.10	Call	Currency Future	19	22	19	22	0.00
31/07/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4732	4882	4732	4882	0.00
31/07/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3352	3204	3352	3204	0.00
31/07/2009	€ / R On 15-March-10	8.25	Put	Currency Future	22	26	22	26	0.00
31/07/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2371	2225	2371	2225	0.00
31/07/2009	€ / R On 15-March-10	9.25	Put	Currency Future	42	46	42	46	0.00
31/07/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1474	1357	1474	1357	0.00
31/07/2009	€ / R On 15-March-10	10.25	Put	Currency Future	145	178	145	178	0.00
31/07/2009	€ / R On 15-March-10	11.25	Call	Currency Future	832	760	832	760	0.00
31/07/2009	€ / R On 15-March-10	11.25	Put	Currency Future	503	581	503	581	0.00
31/07/2009	€ / R On 15-March-10	13.25	Call	Currency Future	296	278	296	278	0.00
31/07/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1966	2100	1966	2100	0.00
31/07/2009	€ / R On 15-March-10	14.25	Call	Currency Future	190	181	190	181	0.00
31/07/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2861	3003	2861	3003	0.00
31/07/2009	€ / R On 15-March-10	15.25	Call	Currency Future	129	126	129	126	0.00
31/07/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3799	3947	3799	3947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 15-March-10	16.25	Call	Currency Future	86	85	86	85	0.00
31/07/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4756	4906	4756	4906	0.00
31/07/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3347	3201	3347	3201	0.00
31/07/2009	€ / R On 14-December-09	8.05	Put	Currency Future	9	12	9	12	0.00
31/07/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2362	2219	2362	2219	0.00
31/07/2009	€ / R On 14-December-09	9.05	Put	Currency Future	25	30	25	30	0.00
31/07/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1411	1282	1411	1282	0.00
31/07/2009	€ / R On 14-December-09	10.05	Put	Currency Future	74	92	74	92	0.00
31/07/2009	€ / R On 14-December-09	15.05	Call	Currency Future	37	41	37	41	0.00
31/07/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3699	3852	3699	3852	0.00
31/07/2009	€ / R On 14-December-09	16.05	Call	Currency Future	20	22	20	22	0.00
31/07/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4683	4833	4683	4833	0.00
31/07/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3401	3254	3401	3254	0.00
31/07/2009	€ / R On 15-March-10	8.20	Put	Currency Future	22	25	22	25	0.00
31/07/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2420	2274	2420	2274	0.00
31/07/2009	€ / R On 15-March-10	9.20	Put	Currency Future	41	45	41	45	0.00
31/07/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1515	1396	1515	1396	0.00
31/07/2009	€ / R On 15-March-10	10.20	Put	Currency Future	135	167	135	167	0.00
31/07/2009	€ / R On 15-March-10	11.20	Call	Currency Future	857	783	857	783	0.00
31/07/2009	€ / R On 15-March-10	11.20	Put	Currency Future	477	554	477	554	0.00
31/07/2009	€ / R On 15-March-10	13.20	Call	Currency Future	302	284	302	284	0.00
31/07/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1922	2055	1922	2055	0.00
31/07/2009	€ / R On 15-March-10	14.20	Call	Currency Future	194	185	194	185	0.00
31/07/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2815	2956	2815	2956	0.00
31/07/2009	€ / R On 15-March-10	15.20	Call	Currency Future	131	128	131	128	0.00
31/07/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3751	3899	3751	3899	0.00
31/07/2009	€ / R On 15-March-10	16.20	Call	Currency Future	88	87	88	87	0.00
31/07/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4708	4858	4708	4858	0.00
31/07/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3500	3352	3500	3352	0.00
31/07/2009	€ / R On 15-March-10	8.10	Put	Currency Future	20	23	20	23	0.00
31/07/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2518	2371	2518	2371	0.00
31/07/2009	€ / R On 15-March-10	9.10	Put	Currency Future	38	43	38	43	0.00
31/07/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1597	1475	1597	1475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 15-March-10	10.10	Put	Currency Future	118	146	118	146	0.00
31/07/2009	€ / R On 15-March-10	11.10	Call	Currency Future	908	831	908	831	0.00
31/07/2009	€ / R On 15-March-10	11.10	Put	Currency Future	429	502	429	502	0.00
31/07/2009	€ / R On 15-March-10	13.10	Call	Currency Future	316	297	316	297	0.00
31/07/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1836	1968	1836	1968	0.00
31/07/2009	€ / R On 15-March-10	14.10	Call	Currency Future	203	193	203	193	0.00
31/07/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2723	2864	2723	2864	0.00
31/07/2009	€ / R On 15-March-10	15.10	Call	Currency Future	136	132	136	132	0.00
31/07/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3656	3803	3656	3803	0.00
31/07/2009	€ / R On 15-March-10	16.10	Call	Currency Future	91	90	91	90	0.00
31/07/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4612	4761	4612	4761	0.00
31/07/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3545	3399	3545	3399	0.00
31/07/2009	€ / R On 14-December-09	7.85	Put	Currency Future	7	9	7	9	0.00
31/07/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2558	2414	2558	2414	0.00
31/07/2009	€ / R On 14-December-09	8.85	Put	Currency Future	21	25	21	25	0.00
31/07/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1596	1462	1596	1462	0.00
31/07/2009	€ / R On 14-December-09	9.85	Put	Currency Future	58	73	58	73	0.00
31/07/2009	€ / R On 14-December-09	10.85	Call	Currency Future	790	708	790	708	0.00
31/07/2009	€ / R On 14-December-09	10.85	Put	Currency Future	253	318	253	318	0.00
31/07/2009	€ / R On 14-December-09	15.85	Call	Currency Future	22	25	22	25	0.00
31/07/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4485	4636	4485	4636	0.00
31/07/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3549	3401	3549	3401	0.00
31/07/2009	€ / R On 15-March-10	8.05	Put	Currency Future	19	22	19	22	0.00
31/07/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2567	2420	2567	2420	0.00
31/07/2009	€ / R On 15-March-10	9.05	Put	Currency Future	37	41	37	41	0.00
31/07/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1639	1516	1639	1516	0.00
31/07/2009	€ / R On 15-March-10	10.05	Put	Currency Future	109	137	109	137	0.00
31/07/2009	€ / R On 15-March-10	11.05	Call	Currency Future	935	856	935	856	0.00
31/07/2009	€ / R On 15-March-10	11.05	Put	Currency Future	405	477	405	477	0.00
31/07/2009	€ / R On 15-March-10	13.05	Call	Currency Future	323	303	323	303	0.00
31/07/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1794	1924	1794	1924	0.00
31/07/2009	€ / R On 15-March-10	14.05	Call	Currency Future	207	197	207	197	0.00
31/07/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2678	2818	2678	2818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 15-March-10	15.05	Call	Currency Future	138	135	138	135	0.00
31/07/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3609	3756	3609	3756	0.00
31/07/2009	€ / R On 15-March-10	16.05	Call	Currency Future	93	92	93	92	0.00
31/07/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4564	4713	4564	4713	0.00
31/07/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3450	3303	3450	3303	0.00
31/07/2009	€ / R On 15-March-10	8.15	Put	Currency Future	21	24	21	24	0.00
31/07/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2469	2323	2469	2323	0.00
31/07/2009	€ / R On 15-March-10	9.15	Put	Currency Future	39	44	39	44	0.00
31/07/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1556	1435	1556	1435	0.00
31/07/2009	€ / R On 15-March-10	10.15	Put	Currency Future	126	157	126	157	0.00
31/07/2009	€ / R On 15-March-10	11.15	Call	Currency Future	882	807	882	807	0.00
31/07/2009	€ / R On 15-March-10	11.15	Put	Currency Future	453	528	453	528	0.00
31/07/2009	€ / R On 15-March-10	13.15	Call	Currency Future	309	290	309	290	0.00
31/07/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1879	2012	1879	2012	0.00
31/07/2009	€ / R On 15-March-10	14.15	Call	Currency Future	199	189	199	189	0.00
31/07/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2769	2910	2769	2910	0.00
31/07/2009	€ / R On 15-March-10	15.15	Call	Currency Future	134	130	134	130	0.00
31/07/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3704	3851	3704	3851	0.00
31/07/2009	€ / R On 15-March-10	16.15	Call	Currency Future	89	89	89	89	0.00
31/07/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4660	4810	4660	4810	0.00
31/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	104	88	104	88	0.00
31/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	760	888	760	888	0.00
31/07/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3697	3549	3697	3549	0.00
31/07/2009	€ / R On 15-March-10	7.90	Put	Currency Future	17	20	17	20	0.00
31/07/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2714	2567	2714	2567	0.00
31/07/2009	€ / R On 15-March-10	8.90	Put	Currency Future	34	38	34	38	0.00
31/07/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1767	1640	1767	1640	0.00
31/07/2009	€ / R On 15-March-10	9.90	Put	Currency Future	88	111	88	111	0.00
31/07/2009	€ / R On 15-March-10	10.90	Call	Currency Future	1020	935	1020	935	0.00
31/07/2009	€ / R On 15-March-10	10.90	Put	Currency Future	340	406	340	406	0.00
31/07/2009	€ / R On 15-March-10	12.90	Call	Currency Future	347	324	347	324	0.00
31/07/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1667	1795	1667	1795	0.00
31/07/2009	€ / R On 15-March-10	13.90	Call	Currency Future	222	210	222	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2542	2681	2542	2681	0.00
31/07/2009	€ / R On 15-March-10	14.90	Call	Currency Future	147	142	147	142	0.00
31/07/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3467	3613	3467	3613	0.00
31/07/2009	€ / R On 15-March-10	15.90	Call	Currency Future	100	98	100	98	0.00
31/07/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4420	4569	4420	4569	0.00
31/07/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3796	3647	3796	3647	0.00
31/07/2009	€ / R On 15-March-10	7.80	Put	Currency Future	16	18	16	18	0.00
31/07/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2812	2665	2812	2665	0.00
31/07/2009	€ / R On 15-March-10	8.80	Put	Currency Future	32	36	32	36	0.00
31/07/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1855	1725	1855	1725	0.00
31/07/2009	€ / R On 15-March-10	9.80	Put	Currency Future	75	96	75	96	0.00
31/07/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1080	991	1080	991	0.00
31/07/2009	€ / R On 15-March-10	10.80	Put	Currency Future	300	362	300	362	0.00
31/07/2009	€ / R On 15-March-10	12.80	Call	Currency Future	363	339	363	339	0.00
31/07/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1584	1710	1584	1710	0.00
31/07/2009	€ / R On 15-March-10	13.80	Call	Currency Future	232	219	232	219	0.00
31/07/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2452	2590	2452	2590	0.00
31/07/2009	€ / R On 15-March-10	14.80	Call	Currency Future	152	147	152	147	0.00
31/07/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3373	3518	3373	3518	0.00
31/07/2009	€ / R On 15-March-10	15.80	Call	Currency Future	104	102	104	102	0.00
31/07/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4324	4473	4324	4473	0.00
31/07/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3746	3598	3746	3598	0.00
31/07/2009	€ / R On 15-March-10	7.85	Put	Currency Future	16	19	16	19	0.00
31/07/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2763	2616	2763	2616	0.00
31/07/2009	€ / R On 15-March-10	8.85	Put	Currency Future	33	37	33	37	0.00
31/07/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1811	1682	1811	1682	0.00
31/07/2009	€ / R On 15-March-10	9.85	Put	Currency Future	81	103	81	103	0.00
31/07/2009	€ / R On 15-March-10	10.85	Call	Currency Future	1049	963	1049	963	0.00
31/07/2009	€ / R On 15-March-10	10.85	Put	Currency Future	320	384	320	384	0.00
31/07/2009	€ / R On 15-March-10	12.85	Call	Currency Future	355	332	355	332	0.00
31/07/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1625	1753	1625	1753	0.00
31/07/2009	€ / R On 15-March-10	13.85	Call	Currency Future	227	214	227	214	0.00
31/07/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2497	2635	2497	2635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 15-March-10	14.85	Call	Currency Future	149	144	149	144	0.00
31/07/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3420	3566	3420	3566	0.00
31/07/2009	€ / R On 15-March-10	15.85	Call	Currency Future	102	100	102	100	0.00
31/07/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4372	4521	4372	4521	0.00
31/07/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3598	3450	3598	3450	0.00
31/07/2009	€ / R On 15-March-10	8.00	Put	Currency Future	18	21	18	21	0.00
31/07/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2616	2469	2616	2469	0.00
31/07/2009	€ / R On 15-March-10	9.00	Put	Currency Future	36	40	36	40	0.00
31/07/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1681	1557	1681	1557	0.00
31/07/2009	€ / R On 15-March-10	10.00	Put	Currency Future	102	128	102	128	0.00
31/07/2009	€ / R On 15-March-10	13.00	Call	Currency Future	331	310	331	310	0.00
31/07/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1751	1881	1751	1881	0.00
31/07/2009	€ / R On 15-March-10	14.00	Call	Currency Future	212	201	212	201	0.00
31/07/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2632	2772	2632	2772	0.00
31/07/2009	€ / R On 15-March-10	15.00	Call	Currency Future	141	137	141	137	0.00
31/07/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3561	3708	3561	3708	0.00
31/07/2009	€ / R On 15-March-10	16.00	Call	Currency Future	95	94	95	94	0.00
31/07/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4516	4665	4516	4665	0.00
31/07/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3644	3498	3644	3498	0.00
31/07/2009	€ / R On 14-December-09	7.75	Put	Currency Future	7	8	7	8	0.00
31/07/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2656	2512	2656	2512	0.00
31/07/2009	€ / R On 14-December-09	8.75	Put	Currency Future	19	23	19	23	0.00
31/07/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1689	1554	1689	1554	0.00
31/07/2009	€ / R On 14-December-09	9.75	Put	Currency Future	52	64	52	64	0.00
31/07/2009	€ / R On 14-December-09	15.75	Call	Currency Future	23	27	23	27	0.00
31/07/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4386	4537	4386	4537	0.00
31/07/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3647	3499	3647	3499	0.00
31/07/2009	€ / R On 15-March-10	7.95	Put	Currency Future	18	21	18	21	0.00
31/07/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2665	2518	2665	2518	0.00
31/07/2009	€ / R On 15-March-10	8.95	Put	Currency Future	35	39	35	39	0.00
31/07/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1724	1598	1724	1598	0.00
31/07/2009	€ / R On 15-March-10	9.95	Put	Currency Future	95	119	95	119	0.00
31/07/2009	€ / R On 15-March-10	10.95	Call	Currency Future	991	908	991	908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 15-March-10	10.95	Put	Currency Future	361	429	361	429	0.00
31/07/2009	€ / R On 15-March-10	12.95	Call	Currency Future	339	317	339	317	0.00
31/07/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1709	1838	1709	1838	0.00
31/07/2009	€ / R On 15-March-10	13.95	Call	Currency Future	217	205	217	205	0.00
31/07/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2587	2726	2587	2726	0.00
31/07/2009	€ / R On 15-March-10	14.95	Call	Currency Future	144	139	144	139	0.00
31/07/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3514	3660	3514	3660	0.00
31/07/2009	€ / R On 15-March-10	15.95	Call	Currency Future	97	96	97	96	0.00
31/07/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4468	4617	4468	4617	0.00
31/07/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3793	3646	3793	3646	0.00
31/07/2009	€ / R On 14-December-09	7.60	Put	Currency Future	6	7	6	7	0.00
31/07/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2804	2660	2804	2660	0.00
31/07/2009	€ / R On 14-December-09	8.60	Put	Currency Future	17	20	17	20	0.00
31/07/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1831	1693	1831	1693	0.00
31/07/2009	€ / R On 14-December-09	9.60	Put	Currency Future	43	54	43	54	0.00
31/07/2009	€ / R On 14-December-09	15.60	Call	Currency Future	25	29	25	29	0.00
31/07/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4238	4390	4238	4390	0.00
31/07/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3793	3646	3793	3646	0.00
31/07/2009	€ / R On 14-December-09	7.60	Put	Currency Future	6	7	6	7	0.00
31/07/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3845	3697	3845	3697	0.00
31/07/2009	€ / R On 15-March-10	7.75	Put	Currency Future	15	18	15	18	0.00
31/07/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2861	2714	2861	2714	0.00
31/07/2009	€ / R On 15-March-10	8.75	Put	Currency Future	31	35	31	35	0.00
31/07/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1899	1768	1899	1768	0.00
31/07/2009	€ / R On 15-March-10	9.75	Put	Currency Future	69	89	69	89	0.00
31/07/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1111	1020	1111	1020	0.00
31/07/2009	€ / R On 15-March-10	10.75	Put	Currency Future	281	341	281	341	0.00
31/07/2009	€ / R On 15-March-10	12.75	Call	Currency Future	372	347	372	347	0.00
31/07/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1542	1668	1542	1668	0.00
31/07/2009	€ / R On 15-March-10	13.75	Call	Currency Future	237	224	237	224	0.00
31/07/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2407	2545	2407	2545	0.00
31/07/2009	€ / R On 15-March-10	14.75	Call	Currency Future	155	150	155	150	0.00
31/07/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3326	3471	3326	3471	0.00

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31/07/2009	€ / R On 15-March-10	15.75	Call	Currency Future	106	104	106	104	0.00
31/07/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4277	4425	4277	4425	0.00
31/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	422	339	422	339	0.00
31/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	178	240	178	240	0.00
31/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3892	3746	3892	3746	0.00
31/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	5	6	5	6	0.00
31/07/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2902	2758	2902	2758	0.00
31/07/2009	€ / R On 14-December-09	8.50	Put	Currency Future	15	19	15	19	0.00
31/07/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1926	1787	1926	1787	0.00
31/07/2009	€ / R On 14-December-09	9.50	Put	Currency Future	38	48	38	48	0.00
31/07/2009	€ / R On 14-December-09	10.50	Call	Currency Future	1025	925	1025	925	0.00
31/07/2009	€ / R On 14-December-09	10.50	Put	Currency Future	137	186	137	186	0.00
31/07/2009	€ / R On 14-December-09	14.50	Call	Currency Future	56	58	56	58	0.00
31/07/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3168	3319	3168	3319	0.00
31/07/2009	€ / R On 14-December-09	15.50	Call	Currency Future	27	31	27	31	0.00
31/07/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4140	4292	4140	4292	0.00
31/07/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3894	3746	3894	3746	0.00
31/07/2009	€ / R On 15-March-10	7.70	Put	Currency Future	15	17	15	17	0.00
31/07/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2910	2763	2910	2763	0.00
31/07/2009	€ / R On 15-March-10	8.70	Put	Currency Future	30	34	30	34	0.00
31/07/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1944	1811	1944	1811	0.00
31/07/2009	€ / R On 15-March-10	9.70	Put	Currency Future	64	83	64	83	0.00
31/07/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1142	1050	1142	1050	0.00
31/07/2009	€ / R On 15-March-10	10.70	Put	Currency Future	263	321	263	321	0.00
31/07/2009	€ / R On 15-March-10	12.70	Call	Currency Future	381	355	381	355	0.00
31/07/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1502	1626	1502	1626	0.00
31/07/2009	€ / R On 15-March-10	13.70	Call	Currency Future	243	229	243	229	0.00
31/07/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2363	2500	2363	2500	0.00
31/07/2009	€ / R On 15-March-10	14.70	Call	Currency Future	158	153	158	153	0.00
31/07/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3279	3424	3279	3424	0.00
31/07/2009	€ / R On 15-March-10	15.70	Call	Currency Future	109	106	109	106	0.00
31/07/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4229	4377	4229	4377	0.00
31/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	561	463	561	463	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	117	164	117	164	0.00
31/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	489	399	489	399	0.00
31/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	145	199	145	199	0.00
31/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4091	3944	4091	3944	0.00
31/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	3	5	3	5	0.00
31/07/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3100	2955	3100	2955	0.00
31/07/2009	€ / R On 14-December-09	8.30	Put	Currency Future	12	16	12	16	0.00
31/07/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2118	1977	2118	1977	0.00
31/07/2009	€ / R On 14-December-09	9.30	Put	Currency Future	31	37	31	37	0.00
31/07/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1187	1069	1187	1069	0.00
31/07/2009	€ / R On 14-December-09	10.30	Put	Currency Future	100	129	100	129	0.00
31/07/2009	€ / R On 14-December-09	14.30	Call	Currency Future	65	66	65	66	0.00
31/07/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2978	3127	2978	3127	0.00
31/07/2009	€ / R On 14-December-09	15.30	Call	Currency Future	30	35	30	35	0.00
31/07/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3943	4096	3943	4096	0.00
31/07/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4092	3944	4092	3944	0.00
31/07/2009	€ / R On 15-March-10	7.50	Put	Currency Future	12	15	12	15	0.00
31/07/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3107	2959	3107	2959	0.00
31/07/2009	€ / R On 15-March-10	8.50	Put	Currency Future	27	30	27	30	0.00
31/07/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2128	1989	2128	1989	0.00
31/07/2009	€ / R On 15-March-10	9.50	Put	Currency Future	48	60	48	60	0.00
31/07/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1279	1176	1279	1176	0.00
31/07/2009	€ / R On 15-March-10	10.50	Put	Currency Future	200	247	200	247	0.00
31/07/2009	€ / R On 15-March-10	12.50	Call	Currency Future	421	391	421	391	0.00
31/07/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1341	1462	1341	1462	0.00
31/07/2009	€ / R On 15-March-10	13.50	Call	Currency Future	265	250	265	250	0.00
31/07/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2186	2321	2186	2321	0.00
31/07/2009	€ / R On 15-March-10	14.50	Call	Currency Future	171	165	171	165	0.00
31/07/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3092	3236	3092	3236	0.00
31/07/2009	€ / R On 15-March-10	15.50	Call	Currency Future	118	115	118	115	0.00
31/07/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4038	4186	4038	4186	0.00
31/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	599	497	599	497	0.00
31/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	104	148	104	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	525	430	525	430	0.00
31/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	130	181	130	181	0.00
31/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4190	4043	4190	4043	0.00
31/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	3	4	3	4	0.00
31/07/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3198	3054	3198	3054	0.00
31/07/2009	€ / R On 14-December-09	8.20	Put	Currency Future	11	14	11	14	0.00
31/07/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2216	2073	2216	2073	0.00
31/07/2009	€ / R On 14-December-09	9.20	Put	Currency Future	28	34	28	34	0.00
31/07/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1276	1150	1276	1150	0.00
31/07/2009	€ / R On 14-December-09	10.20	Put	Currency Future	89	110	89	110	0.00
31/07/2009	€ / R On 14-December-09	14.20	Call	Currency Future	70	71	70	71	0.00
31/07/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2883	3031	2883	3031	0.00
31/07/2009	€ / R On 14-December-09	15.20	Call	Currency Future	33	38	33	38	0.00
31/07/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3846	3998	3846	3998	0.00
31/07/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4239	4091	4239	4091	0.00
31/07/2009	€ / R On 15-March-10	7.35	Put	Currency Future	9	13	9	13	0.00
31/07/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3254	3106	3254	3106	0.00
31/07/2009	€ / R On 15-March-10	8.35	Put	Currency Future	24	27	24	27	0.00
31/07/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2274	2128	2274	2128	0.00
31/07/2009	€ / R On 15-March-10	9.35	Put	Currency Future	44	49	44	49	0.00
31/07/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1395	1281	1395	1281	0.00
31/07/2009	€ / R On 15-March-10	10.35	Put	Currency Future	165	202	165	202	0.00
31/07/2009	€ / R On 15-March-10	12.35	Call	Currency Future	454	420	454	420	0.00
31/07/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1224	1342	1224	1342	0.00
31/07/2009	€ / R On 15-March-10	13.35	Call	Currency Future	283	267	283	267	0.00
31/07/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2053	2188	2053	2188	0.00
31/07/2009	€ / R On 15-March-10	14.35	Call	Currency Future	182	174	182	174	0.00
31/07/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2953	3096	2953	3096	0.00
31/07/2009	€ / R On 15-March-10	15.35	Call	Currency Future	124	122	124	122	0.00
31/07/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3895	4043	3895	4043	0.00
31/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	4194	4049	4194	4049	0.00
31/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3195	3051	3195	3051	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	0	1	0	1	0.00
31/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	2198	2055	2198	2055	0.00
31/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	4	6	4	6	0.00
31/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1215	1077	1215	1077	0.00
31/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	21	28	21	28	0.00
31/07/2009	€ / R On 14-September-09	15.00	Call	Currency Future	3	3	3	3	0.00
31/07/2009	€ / R On 14-September-09	15.00	Put	Currency Future	3809	3954	3809	3954	0.00
31/07/2009	€ / R On 14-September-09	17.00	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.00	Put	Currency Future	5807	5952	5807	5952	0.00
31/07/2009	€ / R On 14-September-09	19.00	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	19.00	Put	Currency Future	7806	7951	7806	7951	0.00
31/07/2009	€ / R On 14-December-09	17.20	Call	Currency Future	12	12	12	12	0.00
31/07/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5825	5972	5825	5972	0.00
31/07/2009	€ / R On 14-December-09	19.20	Call	Currency Future	5	6	5	6	0.00
31/07/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7818	7966	7818	7966	0.00
31/07/2009	€ / R On 15-March-10	17.35	Call	Currency Future	55	58	55	58	0.00
31/07/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5826	5979	5826	5979	0.00
31/07/2009	€ / R On 15-March-10	19.35	Call	Currency Future	16	14	16	14	0.00
31/07/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7786	7935	7786	7935	0.00
31/07/2009	€ / R On 14-September-09	7.15	Call	Currency Future	4044	3899	4044	3899	0.00
31/07/2009	€ / R On 14-September-09	7.15	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	3045	2901	3045	2901	0.00
31/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1	2	1	2	0.00
31/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	2050	1907	2050	1907	0.00
31/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	5	7	5	7	0.00
31/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1071	939	1071	939	0.00
31/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	27	40	27	40	0.00
31/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	3	3	3	3	0.00
31/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	3958	4104	3958	4104	0.00
31/07/2009	€ / R On 14-September-09	17.15	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.15	Put	Currency Future	5956	6101	5956	6101	0.00
31/07/2009	€ / R On 14-September-09	19.15	Call	Currency Future	1	0	1	0	0.00
31/07/2009	€ / R On 14-September-09	19.15	Put	Currency Future	7956	8101	7956	8101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	17.30	Call	Currency Future	11	11	11	11	0.00
31/07/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5924	6072	5924	6072	0.00
31/07/2009	€ / R On 14-December-09	19.30	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7918	8066	7918	8066	0.00
31/07/2009	€ / R On 15-March-10	17.50	Call	Currency Future	52	53	52	53	0.00
31/07/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5973	6124	5973	6124	0.00
31/07/2009	€ / R On 15-March-10	19.50	Call	Currency Future	14	13	14	13	0.00
31/07/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7934	8084	7934	8084	0.00
31/07/2009	€ / R On 14-September-09	7.25	Call	Currency Future	3944	3799	3944	3799	0.00
31/07/2009	€ / R On 14-September-09	7.25	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.25	Call	Currency Future	2945	2801	2945	2801	0.00
31/07/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1	2	1	2	0.00
31/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1951	1808	1951	1808	0.00
31/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	6	9	6	9	0.00
31/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	978	851	978	851	0.00
31/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	34	52	34	52	0.00
31/07/2009	€ / R On 14-September-09	15.25	Call	Currency Future	2	3	2	3	0.00
31/07/2009	€ / R On 14-September-09	15.25	Put	Currency Future	4058	4203	4058	4203	0.00
31/07/2009	€ / R On 14-September-09	17.25	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.25	Put	Currency Future	6056	6201	6056	6201	0.00
31/07/2009	€ / R On 14-September-09	19.25	Call	Currency Future	1	0	1	0	0.00
31/07/2009	€ / R On 14-September-09	19.25	Put	Currency Future	8056	8201	8056	8201	0.00
31/07/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3992	3845	3992	3845	0.00
31/07/2009	€ / R On 14-December-09	7.40	Put	Currency Future	4	5	4	5	0.00
31/07/2009	€ / R On 14-December-09	8.40	Call	Currency Future	3001	2857	3001	2857	0.00
31/07/2009	€ / R On 14-December-09	8.40	Put	Currency Future	14	17	14	17	0.00
31/07/2009	€ / R On 14-December-09	9.40	Call	Currency Future	2021	1882	2021	1882	0.00
31/07/2009	€ / R On 14-December-09	9.40	Put	Currency Future	34	42	34	42	0.00
31/07/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1100	995	1100	995	0.00
31/07/2009	€ / R On 14-December-09	10.40	Put	Currency Future	112	156	112	156	0.00
31/07/2009	€ / R On 14-December-09	15.40	Call	Currency Future	28	33	28	33	0.00
31/07/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4041	4194	4041	4194	0.00
31/07/2009	€ / R On 14-December-09	17.40	Call	Currency Future	11	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6024	6171	6024	6171	0.00
31/07/2009	€ / R On 14-December-09	19.40	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8018	8166	8018	8166	0.00
31/07/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3993	3845	3993	3845	0.00
31/07/2009	€ / R On 15-March-10	7.60	Put	Currency Future	14	16	14	16	0.00
31/07/2009	€ / R On 15-March-10	8.60	Call	Currency Future	3009	2861	3009	2861	0.00
31/07/2009	€ / R On 15-March-10	8.60	Put	Currency Future	29	32	29	32	0.00
31/07/2009	€ / R On 15-March-10	9.60	Call	Currency Future	2034	1900	2034	1900	0.00
31/07/2009	€ / R On 15-March-10	9.60	Put	Currency Future	54	71	54	71	0.00
31/07/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1208	1112	1208	1112	0.00
31/07/2009	€ / R On 15-March-10	10.60	Put	Currency Future	228	283	228	283	0.00
31/07/2009	€ / R On 15-March-10	13.60	Call	Currency Future	254	239	254	239	0.00
31/07/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2274	2410	2274	2410	0.00
31/07/2009	€ / R On 15-March-10	15.60	Call	Currency Future	114	110	114	110	0.00
31/07/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4134	4281	4134	4281	0.00
31/07/2009	€ / R On 15-March-10	17.60	Call	Currency Future	50	50	50	50	0.00
31/07/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6070	6221	6070	6221	0.00
31/07/2009	€ / R On 15-March-10	19.60	Call	Currency Future	13	12	13	12	0.00
31/07/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8033	8183	8033	8183	0.00
31/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	3894	3749	3894	3749	0.00
31/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	2895	2751	2895	2751	0.00
31/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1	2	1	2	0.00
31/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1901	1759	1901	1759	0.00
31/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	7	9	7	9	0.00
31/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	933	808	933	808	0.00
31/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	39	59	39	59	0.00
31/07/2009	€ / R On 14-September-09	15.30	Call	Currency Future	2	3	2	3	0.00
31/07/2009	€ / R On 14-September-09	15.30	Put	Currency Future	4108	4253	4108	4253	0.00
31/07/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.30	Put	Currency Future	6106	6251	6106	6251	0.00
31/07/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	19.30	Put	Currency Future	8106	8251	8106	8251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-December-09	17.50	Call	Currency Future	10	10	10	10	0.00
31/07/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6123	6271	6123	6271	0.00
31/07/2009	€ / R On 14-December-09	19.50	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8118	8265	8118	8265	0.00
31/07/2009	€ / R On 15-March-10	17.70	Call	Currency Future	47	46	47	46	0.00
31/07/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6167	6317	6167	6317	0.00
31/07/2009	€ / R On 15-March-10	19.70	Call	Currency Future	12	11	12	11	0.00
31/07/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8133	8282	8133	8282	0.00
31/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	3694	3549	3694	3549	0.00
31/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	2696	2552	2696	2552	0.00
31/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1	3	1	3	0.00
31/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1703	1562	1703	1562	0.00
31/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	9	13	9	13	0.00
31/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	759	645	759	645	0.00
31/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	65	95	65	95	0.00
31/07/2009	€ / R On 14-September-09	15.50	Call	Currency Future	2	2	2	2	0.00
31/07/2009	€ / R On 14-September-09	15.50	Put	Currency Future	4308	4453	4308	4453	0.00
31/07/2009	€ / R On 14-September-09	17.50	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.50	Put	Currency Future	6306	6451	6306	6451	0.00
31/07/2009	€ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	19.50	Put	Currency Future	8306	8451	8306	8451	0.00
31/07/2009	€ / R On 14-December-09	17.65	Call	Currency Future	10	10	10	10	0.00
31/07/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6273	6420	6273	6420	0.00
31/07/2009	€ / R On 14-December-09	19.65	Call	Currency Future	4	4	4	4	0.00
31/07/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8267	8415	8267	8415	0.00
31/07/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3746	3598	3746	3598	0.00
31/07/2009	€ / R On 15-March-10	7.85	Put	Currency Future	16	19	16	19	0.00
31/07/2009	€ / R On 15-March-10	17.85	Call	Currency Future	43	42	43	42	0.00
31/07/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6313	6463	6313	6463	0.00
31/07/2009	€ / R On 15-March-10	19.85	Call	Currency Future	11	10	11	10	0.00
31/07/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8282	8431	8282	8431	0.00
31/07/2009	€ / R On 14-September-09	7.55	Call	Currency Future	3644	3500	3644	3500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	2646	2502	2646	2502	0.00
31/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1	3	1	3	0.00
31/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1654	1513	1654	1513	0.00
31/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	10	14	10	14	0.00
31/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	718	606	718	606	0.00
31/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	73	107	73	107	0.00
31/07/2009	€ / R On 14-September-09	15.55	Call	Currency Future	2	2	2	2	0.00
31/07/2009	€ / R On 14-September-09	15.55	Put	Currency Future	4358	4503	4358	4503	0.00
31/07/2009	€ / R On 14-September-09	17.55	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.55	Put	Currency Future	6356	6501	6356	6501	0.00
31/07/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	19.55	Put	Currency Future	8356	8501	8356	8501	0.00
31/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2596	2453	2596	2453	0.00
31/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	2	3	2	3	0.00
31/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1605	1464	1605	1464	0.00
31/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	11	15	11	15	0.00
31/07/2009	€ / R On 14-September-09	15.60	Call	Currency Future	2	2	2	2	0.00
31/07/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4408	4553	4408	4553	0.00
31/07/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6406	6551	6406	6551	0.00
31/07/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8406	8551	8406	8551	0.00
31/07/2009	€ / R On 14-December-09	17.75	Call	Currency Future	9	9	9	9	0.00
31/07/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6372	6520	6372	6520	0.00
31/07/2009	€ / R On 14-December-09	19.75	Call	Currency Future	4	4	4	4	0.00
31/07/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8367	8514	8367	8514	0.00
31/07/2009	€ / R On 15-March-10	17.95	Call	Currency Future	40	39	40	39	0.00
31/07/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6410	6560	6410	6560	0.00
31/07/2009	€ / R On 15-March-10	19.95	Call	Currency Future	11	10	11	10	0.00
31/07/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8381	8531	8381	8531	0.00
31/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3494	3350	3494	3350	0.00
31/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2496	2353	2496	2353	0.00
31/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	2	4	2	4	0.00
31/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1507	1366	1507	1366	0.00
31/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	13	17	13	17	0.00
31/07/2009	€ / R On 14-September-09	15.70	Call	Currency Future	2	2	2	2	0.00
31/07/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4507	4653	4507	4653	0.00
31/07/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6506	6651	6506	6651	0.00
31/07/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8506	8651	8506	8651	0.00
31/07/2009	€ / R On 14-December-09	17.90	Call	Currency Future	9	9	9	9	0.00
31/07/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6522	6669	6522	6669	0.00
31/07/2009	€ / R On 14-December-09	19.90	Call	Currency Future	4	3	4	3	0.00
31/07/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8516	8664	8516	8664	0.00
31/07/2009	€ / R On 15-March-10	18.10	Call	Currency Future	36	35	36	35	0.00
31/07/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6556	6706	6556	6706	0.00
31/07/2009	€ / R On 15-March-10	20.10	Call	Currency Future	10	9	10	9	0.00
31/07/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8530	8680	8530	8680	0.00
31/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3544	3400	3544	3400	0.00
31/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2546	2403	2546	2403	0.00
31/07/2009	€ / R On 14-September-09	8.65	Put	Currency Future	2	4	2	4	0.00
31/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1556	1415	1556	1415	0.00
31/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	12	16	12	16	0.00
31/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	637	532	637	532	0.00
31/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	93	133	93	133	0.00
31/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	2	2	2	2	0.00
31/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4457	4603	4457	4603	0.00
31/07/2009	€ / R On 14-September-09	17.65	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6456	6601	6456	6601	0.00
31/07/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8456	8601	8456	8601	0.00
31/07/2009	€ / R On 14-December-09	17.85	Call	Currency Future	9	9	9	9	0.00

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31/07/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6472	6619	6472	6619	0.00
31/07/2009	€ / R On 14-December-09	19.85	Call	Currency Future	4	4	4	4	0.00
31/07/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8466	8614	8466	8614	0.00
31/07/2009	€ / R On 15-March-10	18.05	Call	Currency Future	37	36	37	36	0.00
31/07/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6508	6658	6508	6658	0.00
31/07/2009	€ / R On 15-March-10	20.05	Call	Currency Future	10	9	10	9	0.00
31/07/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8480	8630	8480	8630	0.00
31/07/2009	€ / R On 14-September-09	7.40	Call	Currency Future	3794	3649	3794	3649	0.00
31/07/2009	€ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	2795	2652	2795	2652	0.00
31/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1	2	1	2	0.00
31/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	845	725	845	725	0.00
31/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	50	75	50	75	0.00
31/07/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.40	Put	Currency Future	6206	6351	6206	6351	0.00
31/07/2009	€ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	19.40	Put	Currency Future	8206	8351	8206	8351	0.00
31/07/2009	€ / R On 14-September-09	7.20	Call	Currency Future	3994	3849	3994	3849	0.00
31/07/2009	€ / R On 14-September-09	7.20	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	2995	2851	2995	2851	0.00
31/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1	2	1	2	0.00
31/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	2000	1857	2000	1857	0.00
31/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	6	8	6	8	0.00
31/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1024	895	1024	895	0.00
31/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	29	45	29	45	0.00
31/07/2009	€ / R On 14-September-09	15.20	Call	Currency Future	3	3	3	3	0.00
31/07/2009	€ / R On 14-September-09	15.20	Put	Currency Future	4008	4153	4008	4153	0.00
31/07/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.20	Put	Currency Future	6006	6151	6006	6151	0.00
31/07/2009	€ / R On 14-September-09	19.20	Call	Currency Future	1	0	1	0	0.00
31/07/2009	€ / R On 14-September-09	19.20	Put	Currency Future	8006	8151	8006	8151	0.00
31/07/2009	€ / R On 14-December-09	17.60	Call	Currency Future	10	10	10	10	0.00
31/07/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6223	6370	6223	6370	0.00

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31/07/2009	€ / R On 14-December-09	19.60	Call	Currency Future	4	4	4	4	0.00
31/07/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8217	8365	8217	8365	0.00
31/07/2009	€ / R On 15-March-10	17.80	Call	Currency Future	44	43	44	43	0.00
31/07/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6264	6414	6264	6414	0.00
31/07/2009	€ / R On 15-March-10	19.80	Call	Currency Future	12	10	12	10	0.00
31/07/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8232	8382	8232	8382	0.00
31/07/2009	€ / R On 14-September-09	7.05	Call	Currency Future	4144	3999	4144	3999	0.00
31/07/2009	€ / R On 14-September-09	7.05	Put	Currency Future	0	0	0	0	0.00
31/07/2009	€ / R On 14-September-09	8.05	Call	Currency Future	3145	3001	3145	3001	0.00
31/07/2009	€ / R On 14-September-09	8.05	Put	Currency Future	0	1	0	1	0.00
31/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	2149	2006	2149	2006	0.00
31/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	4	6	4	6	0.00
31/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	1167	1029	1167	1029	0.00
31/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	23	30	23	30	0.00
31/07/2009	€ / R On 14-September-09	15.05	Call	Currency Future	3	3	3	3	0.00
31/07/2009	€ / R On 14-September-09	15.05	Put	Currency Future	3859	4004	3859	4004	0.00
31/07/2009	€ / R On 14-September-09	17.05	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	17.05	Put	Currency Future	5856	6001	5856	6001	0.00
31/07/2009	€ / R On 14-September-09	19.05	Call	Currency Future	1	1	1	1	0.00
31/07/2009	€ / R On 14-September-09	19.05	Put	Currency Future	7856	8001	7856	8001	0.00
31/07/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4140	3994	4140	3994	0.00
31/07/2009	€ / R On 14-December-09	7.25	Put	Currency Future	3	5	3	5	0.00
31/07/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3149	3004	3149	3004	0.00
31/07/2009	€ / R On 14-December-09	8.25	Put	Currency Future	12	15	12	15	0.00
31/07/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1231	1107	1231	1107	0.00
31/07/2009	€ / R On 14-December-09	10.25	Put	Currency Future	94	117	94	117	0.00
31/07/2009	€ / R On 14-December-09	17.25	Call	Currency Future	12	11	12	11	0.00
31/07/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5874	6022	5874	6022	0.00
31/07/2009	€ / R On 14-December-09	19.25	Call	Currency Future	5	6	5	6	0.00
31/07/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7868	8016	7868	8016	0.00
31/07/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4140	3993	4140	3993	0.00
31/07/2009	€ / R On 15-March-10	7.45	Put	Currency Future	11	14	11	14	0.00
31/07/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3156	3008	3156	3008	0.00

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31/07/2009	€ / R On 15-March-10	8.45	Put	Currency Future	26	29	26	29	0.00
31/07/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2177	2034	2177	2034	0.00
31/07/2009	€ / R On 15-March-10	9.45	Put	Currency Future	47	55	47	55	0.00
31/07/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1317	1209	1317	1209	0.00
31/07/2009	€ / R On 15-March-10	10.45	Put	Currency Future	188	231	188	231	0.00
31/07/2009	€ / R On 15-March-10	13.45	Call	Currency Future	271	256	271	256	0.00
31/07/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2141	2277	2141	2277	0.00
31/07/2009	€ / R On 15-March-10	15.45	Call	Currency Future	120	117	120	117	0.00
31/07/2009	€ / R On 15-March-10	15.45	Put	Currency Future	3990	4138	3990	4138	0.00
31/07/2009	€ / R On 15-March-10	17.45	Call	Currency Future	53	55	53	55	0.00
31/07/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5924	6076	5924	6076	0.00
31/07/2009	€ / R On 15-March-10	19.45	Call	Currency Future	15	13	15	13	0.00
31/07/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7885	8034	7885	8034	0.00
31/07/2009	€ / R On 14-December-09	7.35	Call	Currency Future	4041	3895	4041	3895	0.00
31/07/2009	€ / R On 14-December-09	7.35	Put	Currency Future	4	5	4	5	0.00
31/07/2009	€ / R On 14-December-09	8.35	Call	Currency Future	3050	2906	3050	2906	0.00
31/07/2009	€ / R On 14-December-09	8.35	Put	Currency Future	13	16	13	16	0.00
31/07/2009	€ / R On 14-December-09	9.35	Call	Currency Future	2070	1929	2070	1929	0.00
31/07/2009	€ / R On 14-December-09	9.35	Put	Currency Future	33	40	33	40	0.00
31/07/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1143	1032	1143	1032	0.00
31/07/2009	€ / R On 14-December-09	10.35	Put	Currency Future	106	142	106	142	0.00
31/07/2009	€ / R On 14-December-09	15.35	Call	Currency Future	29	34	29	34	0.00
31/07/2009	€ / R On 14-December-09	15.35	Put	Currency Future	3992	4145	3992	4145	0.00
31/07/2009	€ / R On 14-December-09	17.35	Call	Currency Future	11	11	11	11	0.00
31/07/2009	€ / R On 14-December-09	17.35	Put	Currency Future	5974	6121	5974	6121	0.00
31/07/2009	€ / R On 14-December-09	19.35	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-December-09	19.35	Put	Currency Future	7968	8116	7968	8116	0.00
31/07/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4189	4043	4189	4043	0.00
31/07/2009	€ / R On 15-March-10	7.40	Put	Currency Future	10	14	10	14	0.00
31/07/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3205	3057	3205	3057	0.00
31/07/2009	€ / R On 15-March-10	8.40	Put	Currency Future	25	28	25	28	0.00
31/07/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2225	2080	2225	2080	0.00
31/07/2009	€ / R On 15-March-10	9.40	Put	Currency Future	46	51	46	51	0.00

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31/07/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1356	1243	1356	1243	0.00
31/07/2009	€ / R On 15-March-10	10.40	Put	Currency Future	176	215	176	215	0.00
31/07/2009	€ / R On 15-March-10	13.40	Call	Currency Future	277	262	277	262	0.00
31/07/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2097	2233	2097	2233	0.00
31/07/2009	€ / R On 15-March-10	15.40	Call	Currency Future	122	120	122	120	0.00
31/07/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3942	4091	3942	4091	0.00
31/07/2009	€ / R On 15-March-10	17.40	Call	Currency Future	54	57	54	57	0.00
31/07/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5875	6028	5875	6028	0.00
31/07/2009	€ / R On 15-March-10	19.40	Call	Currency Future	15	13	15	13	0.00
31/07/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7835	7985	7835	7985	0.00
31/07/2009	€ / R On 15-March-10	7.55	Call	Currency Future	4043	3894	4043	3894	0.00
31/07/2009	€ / R On 15-March-10	7.55	Put	Currency Future	13	15	13	15	0.00
31/07/2009	€ / R On 15-March-10	8.55	Call	Currency Future	3058	2910	3058	2910	0.00
31/07/2009	€ / R On 15-March-10	8.55	Put	Currency Future	28	31	28	31	0.00
31/07/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2080	1944	2080	1944	0.00
31/07/2009	€ / R On 15-March-10	9.55	Put	Currency Future	50	65	50	65	0.00
31/07/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1242	1143	1242	1143	0.00
31/07/2009	€ / R On 15-March-10	10.55	Put	Currency Future	212	265	212	265	0.00
31/07/2009	€ / R On 15-March-10	13.55	Call	Currency Future	260	244	260	244	0.00
31/07/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2230	2366	2230	2366	0.00
31/07/2009	€ / R On 15-March-10	15.55	Call	Currency Future	116	112	116	112	0.00
31/07/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4086	4234	4086	4234	0.00
31/07/2009	€ / R On 15-March-10	17.55	Call	Currency Future	51	51	51	51	0.00
31/07/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6022	6172	6022	6172	0.00
31/07/2009	€ / R On 15-March-10	19.55	Call	Currency Future	14	12	14	12	0.00
31/07/2009	€ / R On 15-March-10	19.55	Put	Currency Future	7984	8133	7984	8133	0.00
31/07/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3942	3795	3942	3795	0.00
31/07/2009	€ / R On 14-December-09	7.45	Put	Currency Future	5	6	5	6	0.00
31/07/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2952	2807	2952	2807	0.00
31/07/2009	€ / R On 14-December-09	8.45	Put	Currency Future	14	18	14	18	0.00
31/07/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1973	1834	1973	1834	0.00
31/07/2009	€ / R On 14-December-09	9.45	Put	Currency Future	36	45	36	45	0.00
31/07/2009	€ / R On 14-December-09	15.45	Call	Currency Future	27	32	27	32	0.00

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31/07/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4090	4243	4090	4243	0.00
31/07/2009	€ / R On 14-December-09	17.45	Call	Currency Future	11	10	11	10	0.00
31/07/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6074	6221	6074	6221	0.00
31/07/2009	€ / R On 14-December-09	19.45	Call	Currency Future	5	5	5	5	0.00
31/07/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8068	8215	8068	8215	0.00
31/07/2009	AL12 On 06-August-09			Index Future	320.7200	319.2970	320.7220	319.2970	0.00
31/07/2009	AL13 On 06-August-09			Index Future	243.5500	243.4390	243.5500	243.4390	7.00
31/07/2009	AL37 On 06-August-09			Index Future	278.3400	277.7510	278.3430	277.7510	0.00
31/07/2009	AL7T On 06-August-09			Index Future	313.3100	312.0330	313.3130	312.0330	0.00
31/07/2009	ALBI On 04-February-10			Index Future	302.3100	301.3510	302.3120	301.3510	0.00
31/07/2009	ALBI On 06-August-09			Index Future	291.4300	290.4970	291.4280	290.4970	265.00
31/07/2009	ALBI On 05-November-09			Index Future	296.6700	295.7180	296.6660	295.7180	516.00
31/07/2009	CRD1 On 04-February-10			Index Future	129.1800	128.9480	129.1800	128.9480	0.00
31/07/2009	CRD1 On 06-August-09			Index Future	124.4600	124.2410	124.4640	124.2410	2.00
31/07/2009	CRD1 On 05-November-09			Index Future	126.7600	126.5310	126.7590	126.5310	0.00
31/07/2009	GOVI On 04-February-10			jGovi	304.2600	303.3075	304.2570	303.3075	0.00
31/07/2009	GOVI On 06-August-09			jGovi	293.2100	292.2930	293.2085	292.2930	566.00
31/07/2009	GOVI On 05-November-09			jGovi	298.5500	297.6215	298.5540	297.6215	0.00
31/07/2009	ILBI On 06-August-09			Index Future	360.8700	360.8710	360.8710	360.8710	3.00
31/07/2009	ILBI On 05-November-09			Index Future	368.0000	368.0030	368.0030	368.0030	0.00
31/07/2009	J153 On 31-August-10			jSwap	7.8000	7.8110	0.0044	0.0045	0.00
31/07/2009	J157 On 15-September-15			jSwap	8.7700	8.8050	0.0243	0.0226	0.00
31/07/2009	J186 On 21-December-26			jSwap	8.4100	8.4620	0.0822	0.0865	0.00
31/07/2009	J201 On 22-December-14			jSwap	8.6200	8.6550	0.0489	0.0505	0.00
31/07/2009	J203 On 15-September-17			jSwap	8.9200	8.9440	0.0871	0.0885	0.00
31/07/2009	J204 On 21-December-18			jSwap	8.9200	8.9520	0.0911	0.0933	0.00
31/07/2009	J207 On 15-January-20			jSwap	8.9200	8.9540	0.0624	0.0648	0.00
31/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
31/07/2009	JFRA On 04-February-10			jFra	7.2300	7.2460	0.0177	0.0177	0.00
31/07/2009	JFRA On 06-May-10			jFra	7.3500	7.3640	0.0180	0.0180	0.00
31/07/2009	JFRA On 06-August-09			jFra	7.7100	7.7110	0.0189	0.0189	0.00
31/07/2009	JFRA On 05-August-10			jFra	7.5700	7.6000	0.0185	0.0186	0.00
31/07/2009	JFRA On 05-November-09			jFra	7.2200	7.2280	0.0177	0.0177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	JFRA On 04-November-10			jFra	7.8400	7.8500	0.0192	0.0192	0.00
31/07/2009	JN02 On 04-February-10			jNote	7.9600	7.9850	0.1458	0.1463	0.00
31/07/2009	JN02 On 06-August-09			jNote	7.6700	7.6910	0.1409	0.1412	0.00
31/07/2009	JN02 On 05-November-09			jNote	7.7700	7.7920	0.1426	0.1430	0.00
31/07/2009	JN05 On 04-February-10			jNote	8.7300	8.7720	0.3540	0.3554	0.00
31/07/2009	JN05 On 06-August-09			jNote	8.5100	8.5440	0.3470	0.3483	0.00
31/07/2009	JN05 On 05-November-09			jNote	8.6000	8.6410	0.3501	0.3514	0.00
31/07/2009	JN10 On 04-February-10			jNote	8.9400	8.9750	0.5903	0.5920	0.00
31/07/2009	JN10 On 06-August-09			jNote	8.8500	8.8840	0.5879	0.5895	0.00
31/07/2009	JN10 On 05-November-09			jNote	8.8800	8.9200	0.5892	0.5909	0.00
31/07/2009	JROD On 31-July-09			jRod	7.1700	7.5740	7.1700	7.5740	0.00
31/07/2009	JROD On 31-August-09			jRod	7.2700	7.2750	0.0013	0.0017	0.00
31/07/2009	JROD On 30-September-09			jRod	7.4300	7.4380	0.0009	0.0012	0.00
31/07/2009	JROD On 30-October-09			jRod	7.6800	7.6280	0.0003	0.0017	0.00
31/07/2009	JROD On 30-November-09			jRod	7.5900	7.5900	0.0015	0.0019	0.00
31/07/2009	JROD On 31-December-09			jRod	7.7700	7.7570	0.0006	0.0010	0.00
31/07/2009	OTH1 On 04-February-10			Index Future	292.3000	291.2520	292.3010	291.2520	0.00
31/07/2009	OTH1 On 06-August-09			Index Future	281.6300	280.6190	281.6300	280.6190	3.00
31/07/2009	OTH1 On 05-November-09			Index Future	286.8200	285.7920	286.8220	285.7920	0.00
31/07/2009	R153 On 06-August-09			Bond Future	8.9700	9.0350	109.7717	109.7099	0.00
31/07/2009	R153 On 05-November-09			Bond Future	9.0300	9.0900	105.5311	105.4819	0.00
31/07/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	947	902	947	902	0.00
31/07/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	165	182	165	182	0.00
31/07/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	2006	2055	2006	2055	0.00
31/07/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	1143	1095	1143	1095	0.00
31/07/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	111	124	111	124	0.00
31/07/2009	R157 On 04-February-10			Bond Future	8.5300	8.5830	127.2299	126.9470	0.00
31/07/2009	R157 On 06-May-10			Bond Future	8.5400	8.6040	122.9816	122.6910	0.00
31/07/2009	R157 On 06-August-09			Bond Future	8.3800	8.4270	129.5485	129.2734	5,506.00
31/07/2009	R157 On 05-August-10			Bond Future	8.5800	8.6270	125.4346	125.1976	0.00
31/07/2009	R157 On 05-November-09			Bond Future	8.4600	8.5140	124.9290	124.6494	3,174.00
31/07/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	1114	1041	1114	1041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	5051	5261	5051	5261	0.00
31/07/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	2903	2765	2903	2765	0.00
31/07/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	3108	3261	3108	3261	0.00
31/07/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	4608	4333	4608	4333	0.00
31/07/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	2928	2801	2928	2801	0.00
31/07/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2133	2243	2133	2243	0.00
31/07/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	390	354	390	354	0.00
31/07/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	5502	5745	5502	5745	0.00
31/07/2009	R186 On 04-February-10			Bond Future	8.9100	8.9660	115.1424	114.6299	0.00
31/07/2009	R186 On 06-May-10			Bond Future	8.9300	8.9840	117.5193	117.0024	0.00
31/07/2009	R186 On 06-August-09			Bond Future	8.8300	8.8840	116.1316	115.6355	6,340.00
31/07/2009	R186 On 05-August-10			Bond Future	8.9800	9.0330	114.3355	113.8534	0.00
31/07/2009	R186 On 05-November-09			Bond Future	8.8800	8.9270	118.2205	117.7210	7,544.00
31/07/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2699	2545	2699	2545	0.00
31/07/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	9273	9631	9273	9631	0.00
31/07/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	6625	6358	6625	6358	0.00
31/07/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	5958	6208	5958	6208	0.00
31/07/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	1988	1704	1988	1704	0.00
31/07/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	376	588	376	588	0.00
31/07/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	3710	3395	3710	3395	0.00
31/07/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	1250	1416	1250	1416	0.00
31/07/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	4523	4265	4523	4265	0.00
31/07/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	3327	3570	3327	3570	5,000.00
31/07/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	3322	3114	3322	3114	0.00
31/07/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	4536	4827	4536	4827	240.00
31/07/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	582	530	582	530	240.00
31/07/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	12242	12690	12242	12690	0.00
31/07/2009	R186 On 06-August-09	7.50	Call	Option on Bond Future	0	0	0	0	35.00
31/07/2009	R186 On 06-August-09	7.50	Put	Option on Bond Future	14197	14693	14197	14693	0.00
31/07/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	322	291	322	291	5,000.00
31/07/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	14811	15280	14811	15280	0.00
31/07/2009	R201 On 04-February-10			Bond Future	8.5500	8.6100	101.9582	101.7304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	R201 On 06-May-10			Bond Future	8.5700	8.6280	104.0588	103.8295	0.00
31/07/2009	R201 On 06-August-09			Bond Future	8.4400	8.4860	102.5606	102.3427	2.00
31/07/2009	R201 On 05-August-10			Bond Future	8.6600	8.7150	101.5147	101.3253	0.00
31/07/2009	R201 On 05-November-09			Bond Future	8.5000	8.5520	104.4065	104.1851	0.00
31/07/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	652	607	652	607	0.00
31/07/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4896	5078	4896	5078	0.00
31/07/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	2321	2214	2321	2214	0.00
31/07/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	2574	2695	2574	2695	0.00
31/07/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	3413	3196	3413	3196	0.00
31/07/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	0	1	0	1	0.00
31/07/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	2683	2573	2683	2573	0.00
31/07/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1483	1562	1483	1562	0.00
31/07/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	312	284	312	284	0.00
31/07/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	4514	4707	4514	4707	0.00
31/07/2009	R203 On 04-February-10			Bond Future	8.9700	9.0370	99.4319	99.0784	0.00
31/07/2009	R203 On 06-May-10			Bond Future	9.0000	9.0670	97.3006	96.9454	0.00
31/07/2009	R203 On 06-August-09			Bond Future	8.8500	8.9060	99.9615	99.6224	1,570.00
31/07/2009	R203 On 05-August-10			Bond Future	9.0800	9.1370	99.0584	98.7684	0.00
31/07/2009	R203 On 05-November-09			Bond Future	8.9100	8.9730	97.5878	97.2465	0.00
31/07/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1364	1266	1364	1266	0.00
31/07/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	5548	5804	5548	5804	0.00
31/07/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3543	3368	3543	3368	0.00
31/07/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	3533	3713	3533	3713	0.00
31/07/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	2261	1968	2261	1968	0.00
31/07/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	38	84	38	84	0.00
31/07/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	2436	2274	2436	2274	0.00
31/07/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	1584	1712	1584	1712	0.00
31/07/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	197	174	197	174	0.00
31/07/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	8257	8576	8257	8576	0.00
31/07/2009	R204 On 04-February-10			Bond Future	8.9700	9.0500	95.2190	94.7740	0.00
31/07/2009	R204 On 06-May-10			Bond Future	9.0000	9.0800	97.1780	96.7250	0.00
31/07/2009	R204 On 06-August-09			Bond Future	8.8600	8.9350	95.7008	95.2726	692.00
31/07/2009	R204 On 05-August-10			Bond Future	9.0800	9.0350	94.8916	95.1136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	R204 On 05-November-09			Bond Future	8.9200	8.9960	97.4195	96.9826	1,113.00
31/07/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1489	1366	1489	1366	0.00
31/07/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	6110	6432	6110	6432	0.00
31/07/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	3890	3665	3890	3665	0.00
31/07/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3890	4118	3890	4118	0.00
31/07/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	2347	1982	2347	1982	0.00
31/07/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	49	113	49	113	0.00
31/07/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	2416	2552	2416	2552	0.00
31/07/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	1453	1366	1453	1366	0.00
31/07/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	208	179	208	179	0.00
31/07/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	9137	9546	9137	9546	0.00
31/07/2009	R206 On 04-February-10			Bond Future	8.5900	8.6480	96.9364	96.7506	0.00
31/07/2009	R206 On 06-May-10			Bond Future	8.6100	8.6770	98.9349	98.7440	0.00
31/07/2009	R206 On 06-August-09			Bond Future	8.4600	8.5060	97.0960	96.9151	1,775.00
31/07/2009	R206 On 05-August-10			Bond Future	8.7400	8.7950	96.9498	96.7793	0.00
31/07/2009	R206 On 05-November-09			Bond Future	8.5300	8.5810	98.8421	98.6563	0.00
31/07/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	511	476	511	476	0.00
31/07/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4085	4235	4085	4235	0.00
31/07/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	2216	2118	2216	2118	0.00
31/07/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1805	1897	1805	1897	0.00
31/07/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	2774	2594	2774	2594	0.00
31/07/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	0	1	0	1	0.00
31/07/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2337	2244	2337	2244	0.00
31/07/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1587	1664	1587	1664	0.00
31/07/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	246	223	246	223	0.00
31/07/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3793	3956	3793	3956	0.00
31/07/2009	R206 On 06-August-09	7.00	Call	Option on Bond Future	0	0	0	0	300.00
31/07/2009	R206 On 06-August-09	7.00	Put	Option on Bond Future	5341	5522	5341	5522	0.00
31/07/2009	R207 On 04-February-10			Bond Future	9.0800	9.1440	88.6930	88.3016	0.00
31/07/2009	R207 On 06-May-10			Bond Future	9.1100	9.1760	90.5189	90.1224	0.00
31/07/2009	R207 On 06-August-09			Bond Future	8.9700	9.0350	89.0242	88.6492	600.00
31/07/2009	R207 On 05-August-10			Bond Future	9.1800	9.2510	88.5075	88.1137	0.00
31/07/2009	R207 On 05-November-09			Bond Future	9.0300	9.0920	90.6222	90.2417	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
31/07/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1449	1346	1449	1346	0.00
31/07/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	6558	6846	6558	6846	0.00
31/07/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	4453	4243	4453	4243	0.00
31/07/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3628	3814	3628	3814	0.00
31/07/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	1799	1526	1799	1526	0.00
31/07/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	119	221	119	221	0.00
31/07/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	2801	2547	2801	2547	0.00
31/07/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	1005	1145	1005	1145	0.00
31/07/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	174	154	174	154	0.00
31/07/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	10103	10463	10103	10463	0.00
31/07/2009	R208 On 04-February-10			Bond Future	9.1400	9.2010	85.9481	85.5756	0.00
31/07/2009	R208 On 06-May-10			Bond Future	9.2000	9.2560	84.1440	83.7775	0.00
31/07/2009	R208 On 06-August-09			Bond Future	9.0500	9.1100	86.1114	85.7402	120.00
31/07/2009	R208 On 05-August-10			Bond Future	9.2500	9.3140	85.7226	85.3623	0.00
31/07/2009	R208 On 05-November-09			Bond Future	9.0900	9.1530	84.3468	83.9686	120.00
31/07/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1856	1740	1856	1740	0.00
31/07/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	5900	6157	5900	6157	0.00
31/07/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4321	4134	4321	4134	0.00
31/07/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	3991	4170	3991	4170	0.00
31/07/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	1452	1221	1452	1221	0.00
31/07/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	209	349	209	349	0.00
31/07/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	2527	2303	2527	2303	0.00
31/07/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	1080	1217	1080	1217	0.00
31/07/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	270	241	270	241	0.00
31/07/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	9197	9547	9197	9547	0.00
31/07/2009	R209 On 04-February-10			Bond Future	8.4600	8.5160	79.0921	78.6533	0.00
31/07/2009	R209 On 06-May-10			Bond Future	8.4700	8.5200	77.5731	77.1184	0.00
31/07/2009	R209 On 06-August-09			Bond Future	8.4200	8.4720	79.3517	78.9253	1,513.00
31/07/2009	R209 On 05-August-10			Bond Future	8.4900	8.5450	78.9710	78.5441	0.00
31/07/2009	R209 On 05-November-09			Bond Future	8.4500	8.4970	77.6314	77.1905	3,023.00
31/07/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1462	1367	1462	1367	2,500.00
31/07/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	10391	10735	10391	10735	0.00
31/07/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	5501	5267	5501	5267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	5215	5435	5215	5435	0.00
31/07/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	2816	2472	2816	2472	0.00
31/07/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	88	170	88	170	0.00
31/07/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	2837	2542	2837	2542	0.00
31/07/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	732	865	732	865	0.00
31/07/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	358	323	358	323	0.00
31/07/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	11734	12140	11734	12140	0.00
31/07/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	10378	9993	10378	9993	0.00
31/07/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	452	508	452	508	2,500.00
31/07/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	12354	11986	12354	11986	0.00
31/07/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	940	1010	940	1010	0.00
31/07/2009	R209 On 06-August-09	8.00	Call	Option on Bond Future	29	26	29	26	1,950.00
31/07/2009	R209 On 06-August-09	8.00	Put	Option on Bond Future	3786	4210	3786	4210	0.00
31/07/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	181	162	181	162	5,000.00
31/07/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	14273	14695	14273	14695	0.00
31/07/2009	TRT1 On 04-February-10			Index Future	300.4000	299.4580	300.3970	299.4580	0.00
31/07/2009	TRT1 On 06-August-09			Index Future	289.4300	288.5260	289.4300	288.5260	100.00
31/07/2009	TRT1 On 05-November-09			Index Future	294.7700	293.8440	294.7660	293.8440	0.00
31/07/2009	ZAAD On 15-March-10			Currency Future	6.6700	6.6013	6.6656	6.6013	4.00
31/07/2009	ZAAD On 14-September-09			Currency Future	6.5400	6.4781	6.5406	6.4781	239,509.00
31/07/2009	ZAAD On 14-December-09			Currency Future	6.6100	6.5432	6.6073	6.5432	514.00
31/07/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	410	379	410	379	0.00
31/07/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	345	378	345	378	0.00
31/07/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	179	147	179	147	0.00
31/07/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	139	169	139	169	0.00
31/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	314	283	314	283	0.00
31/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	257	289	257	289	0.00
31/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	314	283	314	283	0.00
31/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	257	289	257	289	0.00
31/07/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	387	360	387	360	0.00
31/07/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	372	409	372	409	0.00
31/07/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	151	128	151	128	0.00
31/07/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	160	200	160	200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	289	263	289	263	0.00
31/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	282	320	282	320	0.00
31/07/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	434	401	434	401	0.00
31/07/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	318	350	318	350	0.00
31/07/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	243	199	243	199	0.00
31/07/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	103	121	103	121	0.00
31/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	369	333	369	333	0.00
31/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	212	240	212	240	0.00
31/07/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	459	425	459	425	0.00
31/07/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	293	324	293	324	0.00
31/07/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	243	199	243	199	0.00
31/07/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	103	121	103	121	0.00
31/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	369	333	369	333	0.00
31/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	212	240	212	240	0.00
31/07/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	485	449	485	449	0.00
31/07/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	269	298	269	298	0.00
31/07/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	315	266	315	266	0.00
31/07/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	75	88	75	88	0.00
31/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	398	360	398	360	0.00
31/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	191	217	191	217	0.00
31/07/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	278	231	278	231	0.00
31/07/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	88	103	88	103	0.00
31/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	398	360	398	360	0.00
31/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	191	217	191	217	0.00
31/07/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	368	342	368	342	0.00
31/07/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	402	441	402	441	0.00
31/07/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	350	325	350	325	0.00
31/07/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	434	474	434	474	0.00
31/07/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	132	112	132	112	0.00
31/07/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	191	234	191	234	0.00
31/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	270	245	270	245	0.00
31/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	312	352	312	352	0.00
31/07/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	151	128	151	128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	160	200	160	200	0.00
31/07/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	210	168	210	168	0.00
31/07/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	120	140	120	140	0.00
31/07/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	341	307	341	307	0.00
31/07/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	234	264	234	264	0.00
31/07/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	410	379	410	379	0.00
31/07/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	345	378	345	378	0.00
31/07/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	210	168	210	168	0.00
31/07/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	120	140	120	140	0.00
31/07/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	512	475	512	475	0.00
31/07/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	246	274	246	274	0.00
31/07/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	315	266	315	266	0.00
31/07/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	75	88	75	88	0.00
31/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	429	389	429	389	0.00
31/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	172	196	172	196	0.00
31/07/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	368	342	368	342	0.00
31/07/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	402	441	402	441	0.00
31/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	270	245	270	245	0.00
31/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	312	352	312	352	0.00
31/07/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	132	112	132	112	0.00
31/07/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	191	234	191	234	0.00
31/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	251	228	251	228	0.00
31/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	344	385	344	385	0.00
31/07/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	115	97	115	97	0.00
31/07/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	224	269	224	269	0.00
31/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	251	228	251	228	0.00
31/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	344	385	344	385	0.00
31/07/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	115	97	115	97	0.00
31/07/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	224	269	224	269	0.00
31/07/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	354	303	354	303	0.00
31/07/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	63	75	63	75	0.00
31/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	461	419	461	419	0.00
31/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	154	176	154	176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	461	419	461	419	0.00
31/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	154	176	154	176	0.00
31/07/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	394	342	394	342	0.00
31/07/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	54	64	54	64	0.00
31/07/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	494	451	494	451	0.00
31/07/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	137	158	137	158	0.00
31/07/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	87	74	87	74	0.00
31/07/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	296	346	296	346	0.00
31/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	190	172	190	172	0.00
31/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	482	529	482	529	0.00
31/07/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	100	85	100	85	0.00
31/07/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	259	307	259	307	0.00
31/07/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	234	213	234	213	0.00
31/07/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	377	420	377	420	0.00
31/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	218	198	218	198	0.00
31/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	411	455	411	455	0.00
31/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	218	198	218	198	0.00
31/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	411	455	411	455	0.00
31/07/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	100	85	100	85	0.00
31/07/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	259	307	259	307	0.00
31/07/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	75	64	75	64	0.00
31/07/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	335	386	335	386	0.00
31/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	203	185	203	185	0.00
31/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	446	492	446	492	0.00
31/07/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	75	64	75	64	0.00
31/07/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	335	386	335	386	0.00
31/07/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	57	49	57	49	0.00
31/07/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	417	471	417	471	0.00
31/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	190	172	190	172	0.00
31/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	482	529	482	529	0.00
31/07/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	44	37	44	37	0.00
31/07/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	503	559	503	559	0.00
31/07/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	57	49	57	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
31/07/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	417	471	417	471	0.00
31/07/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	66	56	66	56	0.00
31/07/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	375	428	375	428	0.00
31/07/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	50	43	50	43	0.00
31/07/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	459	515	459	515	0.00
31/07/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	38	33	38	33	0.00
31/07/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	547	605	547	605	0.00
31/07/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	50	43	50	43	0.00
31/07/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	459	515	459	515	0.00
31/07/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	38	33	38	33	0.00
31/07/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	547	605	547	605	0.00
31/07/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	29	25	29	25	0.00
31/07/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	639	697	639	697	0.00
31/07/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	33	29	33	29	0.00
31/07/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	593	651	593	651	0.00
31/07/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	33	29	33	29	0.00
31/07/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	593	651	593	651	0.00
31/07/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	26	22	26	22	0.00
31/07/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	685	744	685	744	0.00
31/07/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	20	18	20	18	0.00
31/07/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	779	840	779	840	0.00
31/07/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	29	25	29	25	0.00
31/07/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	639	697	639	697	0.00
31/07/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	23	20	23	20	0.00
31/07/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	732	792	732	792	0.00
31/07/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	20	18	20	18	0.00
31/07/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	779	840	779	840	0.00
31/07/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	16	14	16	14	0.00
31/07/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	875	936	875	936	0.00
31/07/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	26	22	26	22	0.00
31/07/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	685	744	685	744	0.00
31/07/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	16	14	16	14	0.00
31/07/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	875	936	875	936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	13	11	13	11	0.00
31/07/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	972	1033	972	1033	0.00
31/07/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	18	16	18	16	0.00
31/07/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	827	888	827	888	0.00
31/07/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	14	13	14	13	0.00
31/07/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	923	984	923	984	0.00
31/07/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	11	10	11	10	0.00
31/07/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1021	1082	1021	1082	0.00
31/07/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	165	150	165	150	0.00
31/07/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	558	607	558	607	0.00
31/07/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	144	131	144	131	0.00
31/07/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	637	688	637	688	0.00
31/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	126	115	126	115	0.00
31/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	719	772	719	772	0.00
31/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	110	101	110	101	0.00
31/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	803	858	803	858	0.00
31/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	177	161	177	161	0.00
31/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	519	568	519	568	0.00
31/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	154	140	154	140	0.00
31/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	597	647	597	647	0.00
31/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	135	123	135	123	0.00
31/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	677	729	677	729	0.00
31/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	177	161	177	161	0.00
31/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	519	568	519	568	0.00
31/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	135	123	135	123	0.00
31/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	677	729	677	729	0.00
31/07/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	118	108	118	108	0.00
31/07/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	761	814	761	814	0.00
31/07/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	394	342	394	342	0.00
31/07/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	54	64	54	64	0.00
31/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	154	140	154	140	0.00
31/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	597	647	597	647	0.00
31/07/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5791	5728	5791	5728	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4291	4228	4291	4228	0.00
31/07/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2791	2728	2791	2728	0.00
31/07/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1292	1230	1292	1230	0.00
31/07/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1712	1775	1712	1775	0.00
31/07/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3210	3272	3210	3272	0.00
31/07/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4710	4772	4710	4772	0.00
31/07/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6209	6272	6209	6272	0.00
31/07/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5757	5693	5757	5693	0.00
31/07/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4257	4193	4257	4193	0.00
31/07/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2758	2694	2758	2694	0.00
31/07/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1270	1207	1270	1207	0.00
31/07/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	13	14	13	14	0.00
31/07/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	35	32	35	32	0.00
31/07/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1777	1839	1777	1839	0.00
31/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	7	6	7	6	0.00
31/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3249	3313	3249	3313	0.00
31/07/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4745	4809	4745	4809	0.00
31/07/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6243	6308	6243	6308	0.00
31/07/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	5991	5928	5991	5928	0.00
31/07/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4491	4428	4491	4428	0.00
31/07/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	2991	2928	2991	2928	0.00
31/07/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1491	1429	1491	1429	0.00
31/07/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	4	4	4	4	0.00
31/07/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1514	1576	1514	1576	0.00
31/07/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	3010	3072	3010	3072	0.00
31/07/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4510	4572	4510	4572	0.00
31/07/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	6009	6072	6009	6072	0.00
31/07/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6007	5943	6007	5943	0.00
31/07/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4507	4443	4507	4443	0.00
31/07/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3008	2944	3008	2944	0.00
31/07/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1515	1452	1515	1452	0.00
31/07/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	8	9	8	9	0.00
31/07/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	44	41	44	41	0.00
31/07/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1537	1598	1537	1598	0.00
31/07/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	9	8	9	8	0.00
31/07/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	3001	3065	3001	3065	0.00
31/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4495	4559	4495	4559	0.00
31/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5994	6058	5994	6058	0.00
31/07/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	6041	5978	6041	5978	0.00
31/07/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4541	4478	4541	4478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	3041	2978	3041	2978	0.00
31/07/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1541	1479	1541	1479	0.00
31/07/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	5	4	5	4	0.00
31/07/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1464	1526	1464	1526	0.00
31/07/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	2960	3023	2960	3023	0.00
31/07/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4460	4522	4460	4522	0.00
31/07/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	5959	6022	5959	6022	0.00
31/07/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6057	5993	6057	5993	0.00
31/07/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4557	4493	4557	4493	0.00
31/07/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3058	2994	3058	2994	0.00
31/07/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1565	1501	1565	1501	0.00
31/07/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	7	8	7	8	0.00
31/07/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	46	43	46	43	0.00
31/07/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1489	1550	1489	1550	0.00
31/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	9	9	9	9	0.00
31/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2952	3015	2952	3015	0.00
31/07/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4445	4509	4445	4509	0.00
31/07/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5944	6008	5944	6008	0.00
31/07/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	523	467	523	467	0.00
31/07/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	32	38	32	38	0.00
31/07/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	436	382	436	382	0.00
31/07/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	45	54	45	54	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	602	553	602	553	0.00
31/07/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	95	110	95	110	0.00
31/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	529	484	529	484	0.00
31/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	122	140	122	140	0.00
31/07/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	753	694	753	694	0.00
31/07/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	13	16	13	16	0.00
31/07/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	659	601	659	601	0.00
31/07/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	19	23	19	23	0.00
31/07/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	567	510	567	510	0.00
31/07/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	27	32	27	32	0.00
31/07/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	479	424	479	424	0.00
31/07/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	38	46	38	46	0.00
31/07/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	761	707	761	707	0.00
31/07/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	54	64	54	64	0.00
31/07/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	680	628	680	628	0.00
31/07/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	72	85	72	85	0.00
31/07/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	706	647	706	647	0.00
31/07/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	15	19	15	19	0.00
31/07/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	613	555	613	555	0.00
31/07/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	22	27	22	27	0.00
31/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	565	518	565	518	0.00
31/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	107	125	107	125	0.00
31/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	529	484	529	484	0.00
31/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	122	140	122	140	0.00
31/07/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	640	590	640	590	0.00
31/07/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	83	97	83	97	0.00
31/07/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	479	424	479	424	0.00
31/07/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	38	46	38	46	0.00
31/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	429	389	429	389	0.00
31/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	172	196	172	196	0.00
31/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	203	185	203	185	0.00
31/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	446	492	446	492	0.00
31/07/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	570	530	570	530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	204	228	204	228	0.00
31/07/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	332	309	332	309	0.00
31/07/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	467	508	467	508	0.00
31/07/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	300	279	300	279	0.00
31/07/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	535	578	535	578	0.00
31/07/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	272	253	272	253	0.00
31/07/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	606	652	606	652	0.00
31/07/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	247	229	247	229	0.00
31/07/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	681	728	681	728	0.00
31/07/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	632	589	632	589	0.00
31/07/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	166	188	166	188	0.00
31/07/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	665	621	665	621	0.00
31/07/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	149	169	149	169	0.00
31/07/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	600	559	600	559	0.00
31/07/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	185	208	185	208	0.00
31/07/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	540	502	540	502	0.00
31/07/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	225	250	225	250	0.00
31/07/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	316	294	316	294	0.00
31/07/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	500	542	500	542	0.00
31/07/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	286	266	286	266	0.00
31/07/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	570	614	570	614	0.00
31/07/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	613	555	613	555	0.00
31/07/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	22	27	22	27	0.00
31/07/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	734	687	734	687	0.00
31/07/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	119	136	119	136	0.00
31/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	720	667	720	667	0.00
31/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	63	74	63	74	0.00
31/07/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	771	722	771	722	0.00
31/07/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	105	121	105	121	0.00
31/07/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	699	653	699	653	0.00
31/07/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	134	152	134	152	0.00
31/07/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	632	589	632	589	0.00
31/07/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	166	188	166	188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	570	530	570	530	0.00
31/07/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	204	228	204	228	0.00
31/07/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	332	309	332	309	0.00
31/07/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	467	508	467	508	0.00
31/07/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4241	4178	4241	4178	0.00
31/07/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3241	3178	3241	3178	0.00
31/07/2009	ZAAD On 14-September-09	3.30	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2241	2178	2241	2178	0.00
31/07/2009	ZAAD On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1243	1181	1243	1181	0.00
31/07/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1762	1825	1762	1825	0.00
31/07/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3760	3822	3760	3822	0.00
31/07/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5760	5822	5760	5822	0.00
31/07/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7759	7822	7759	7822	0.00
31/07/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3257	3193	3257	3193	0.00
31/07/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2259	2195	2259	2195	0.00
31/07/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	4	4	4	4	0.00
31/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3747	3811	3747	3811	0.00
31/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5744	5808	5744	5808	0.00
31/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7743	7807	7743	7807	0.00
31/07/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4266	4201	4266	4201	0.00
31/07/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3266	3202	3266	3202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	1	0	1	0.00
31/07/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2272	2208	2272	2208	0.00
31/07/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	6	6	6	6	0.00
31/07/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1292	1230	1292	1230	0.00
31/07/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	26	29	26	29	0.00
31/07/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	85	80	85	80	0.00
31/07/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1819	1879	1819	1879	0.00
31/07/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	10	10	10	10	0.00
31/07/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3745	3808	3745	3808	0.00
31/07/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5738	5802	5738	5802	0.00
31/07/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7736	7800	7736	7800	0.00
31/07/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4191	4128	4191	4128	0.00
31/07/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3191	3128	3191	3128	0.00
31/07/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2191	2128	2191	2128	0.00
31/07/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1193	1131	1193	1131	0.00
31/07/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	2	3	2	3	0.00
31/07/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1812	1874	1812	1874	0.00
31/07/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3810	3872	3810	3872	0.00
31/07/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5809	5872	5809	5872	0.00
31/07/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7809	7872	7809	7872	0.00
31/07/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4157	4093	4157	4093	0.00
31/07/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3157	3093	3157	3093	0.00
31/07/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2160	2096	2160	2096	0.00
31/07/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	2	3	2	3	0.00
31/07/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1173	1110	1173	1110	0.00
31/07/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	15	17	15	17	0.00
31/07/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	32	30	32	30	0.00
31/07/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1875	1936	1875	1936	0.00
31/07/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	4	3	4	3	0.00
31/07/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3846	3910	3846	3910	0.00
31/07/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5844	5908	5844	5908	0.00
31/07/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7843	7907	7843	7907	0.00
31/07/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4166	4101	4166	4101	0.00
31/07/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3166	3102	3166	3102	0.00
31/07/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	1	0	1	0.00
31/07/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2173	2109	2173	2109	0.00
31/07/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	7	8	7	8	0.00
31/07/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1196	1135	1196	1135	0.00
31/07/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	31	33	31	33	0.00
31/07/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	80	75	80	75	0.00
31/07/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1914	1974	1914	1974	0.00
31/07/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	9	9	9	9	0.00
31/07/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3844	3907	3844	3907	0.00
31/07/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5838	5902	5838	5902	0.00
31/07/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7836	7900	7836	7900	0.00
31/07/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	4141	4078	4141	4078	0.00
31/07/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	3141	3078	3141	3078	0.00
31/07/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	2141	2078	2141	2078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	1144	1082	1144	1082	0.00
31/07/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	3	4	3	4	0.00
31/07/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	1862	1924	1862	1924	0.00
31/07/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	3860	3922	3860	3922	0.00
31/07/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	5859	5922	5859	5922	0.00
31/07/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	7859	7922	7859	7922	0.00
31/07/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4116	4051	4116	4051	0.00
31/07/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3116	3053	3116	3053	0.00
31/07/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2123	2059	2123	2059	0.00
31/07/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	8	8	8	8	0.00
31/07/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1149	1087	1149	1087	0.00
31/07/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	33	36	33	36	0.00
31/07/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	77	73	77	73	0.00
31/07/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1962	2022	1962	2022	0.00
31/07/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	9	8	9	8	0.00
31/07/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3893	3957	3893	3957	0.00
31/07/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5888	5952	5888	5952	0.00
31/07/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7886	7950	7886	7950	0.00
31/07/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	4091	4028	4091	4028	0.00
31/07/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	3091	3028	3091	3028	0.00
31/07/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	2091	2028	2091	2028	0.00
31/07/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	1094	1032	1094	1032	0.00
31/07/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	3	4	3	4	0.00
31/07/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	1912	1974	1912	1974	0.00
31/07/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3910	3972	3910	3972	0.00
31/07/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5909	5972	5909	5972	0.00
31/07/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7909	7972	7909	7972	0.00
31/07/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4107	4043	4107	4043	0.00
31/07/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3107	3043	3107	3043	0.00
31/07/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2110	2046	2110	2046	0.00
31/07/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1124	1061	1124	1061	0.00
31/07/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	17	18	17	18	0.00
31/07/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	31	28	31	28	0.00
31/07/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1923	1985	1923	1985	0.00
31/07/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	4	3	4	3	0.00
31/07/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3896	3960	3896	3960	0.00
31/07/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5894	5958	5894	5958	0.00
31/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7893	7957	7893	7957	0.00
31/07/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3910	3972	3910	3972	0.00
31/07/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5909	5972	5909	5972	0.00
31/07/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7909	7972	7909	7972	0.00
31/07/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4066	4001	4066	4001	0.00

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31/07/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3067	3003	3067	3003	0.00
31/07/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	1	2	1	2	0.00
31/07/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2074	2010	2074	2010	0.00
31/07/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	8	9	8	9	0.00
31/07/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1101	1040	1101	1040	0.00
31/07/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	35	39	35	39	0.00
31/07/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	75	71	75	71	0.00
31/07/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	2009	2069	2009	2069	0.00
31/07/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	8	8	8	8	0.00
31/07/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3943	4006	3943	4006	0.00
31/07/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5938	6002	5938	6002	0.00
31/07/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7936	8000	7936	8000	0.00
31/07/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1101	1040	1101	1040	0.00
31/07/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	35	39	35	39	0.00
31/07/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	4041	3978	4041	3978	0.00
31/07/2009	ZAAD On 14-September-09	2.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	2041	1978	2041	1978	0.00
31/07/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	1045	983	1045	983	0.00
31/07/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	4	5	4	5	0.00
31/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1962	2024	1962	2024	0.00
31/07/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	3960	4022	3960	4022	0.00
31/07/2009	ZAAD On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	7959	8022	7959	8022	0.00
31/07/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4057	3993	4057	3993	0.00
31/07/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2060	1997	2060	1997	0.00
31/07/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1076	1013	1076	1013	0.00
31/07/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	18	20	18	20	0.00
31/07/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	29	27	29	27	0.00
31/07/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1972	2034	1972	2034	0.00
31/07/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3946	4010	3946	4010	0.00
31/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7943	8007	7943	8007	0.00
31/07/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	3991	3928	3991	3928	0.00
31/07/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	1991	1928	1991	1928	0.00
31/07/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	996	934	996	934	0.00
31/07/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	5	6	5	6	0.00
31/07/2009	ZAAD On 14-September-09	8.55	Call	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	2011	2074	2011	2074	0.00
31/07/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	4010	4072	4010	4072	0.00
31/07/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	8009	8072	8009	8072	0.00
31/07/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4007	3943	4007	3943	0.00
31/07/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2011	1947	2011	1947	0.00
31/07/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	3	4	3	4	0.00
31/07/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1027	967	1027	967	0.00
31/07/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	20	24	20	24	0.00
31/07/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	28	26	28	26	0.00
31/07/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	2021	2082	2021	2082	0.00
31/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3996	4060	3996	4060	0.00
31/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7993	8057	7993	8057	0.00
31/07/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	3966	3901	3966	3901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	2967	2903	2967	2903	0.00
31/07/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	1975	1912	1975	1912	0.00
31/07/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	10	10	10	10	0.00
31/07/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1011	955	1011	955	0.00
31/07/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	45	53	45	53	0.00
31/07/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	69	63	69	63	0.00
31/07/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	2103	2162	2103	2162	0.00
31/07/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	8	7	8	7	0.00
31/07/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	4042	4106	4042	4106	0.00
31/07/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	6037	6102	6037	6102	0.00
31/07/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	8036	8100	8036	8100	0.00
31/07/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	3941	3878	3941	3878	0.00
31/07/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	2941	2878	2941	2878	0.00
31/07/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	1941	1878	1941	1878	0.00
31/07/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	947	886	947	886	0.00
31/07/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	6	8	6	8	0.00
31/07/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	2061	2124	2061	2124	0.00
31/07/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	4060	4122	4060	4122	0.00
31/07/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	6059	6122	6059	6122	0.00
31/07/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	8059	8122	8059	8122	0.00
31/07/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	3957	3893	3957	3893	0.00
31/07/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	2958	2894	2958	2894	0.00
31/07/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	1961	1897	1961	1897	0.00
31/07/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	4	4	4	4	0.00
31/07/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	981	922	981	922	0.00
31/07/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	24	29	24	29	0.00
31/07/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	26	24	26	24	0.00
31/07/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	2069	2131	2069	2131	0.00
31/07/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	4046	4110	4046	4110	0.00
31/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	6044	6108	6044	6108	0.00
31/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	8043	8107	8043	8107	0.00
31/07/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4016	3951	4016	3951	0.00
31/07/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3017	2953	3017	2953	0.00
31/07/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2025	1961	2025	1961	0.00
31/07/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	9	9	9	9	0.00
31/07/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1054	997	1054	997	0.00
31/07/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	38	46	38	46	0.00
31/07/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	73	67	73	67	0.00
31/07/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	2057	2116	2057	2116	0.00
31/07/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	8	7	8	7	0.00
31/07/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3992	4056	3992	4056	0.00
31/07/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5987	6052	5987	6052	0.00
31/07/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7986	8050	7986	8050	0.00
31/07/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4207	4143	4207	4143	0.00
31/07/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3207	3143	3207	3143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2209	2146	2209	2146	0.00
31/07/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	2	2	2	2	0.00
31/07/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1221	1158	1221	1158	0.00
31/07/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	14	15	14	15	0.00
31/07/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	33	31	33	31	0.00
31/07/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1826	1888	1826	1888	0.00
31/07/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	4	4	4	4	0.00
31/07/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3797	3860	3797	3860	0.00
31/07/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5794	5858	5794	5858	0.00
31/07/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7793	7857	7793	7857	0.00
31/07/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4216	4151	4216	4151	0.00
31/07/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
31/07/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3216	3152	3216	3152	0.00
31/07/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	1	0	1	0.00
31/07/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2222	2158	2222	2158	0.00
31/07/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	6	7	6	7	0.00
31/07/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1244	1182	1244	1182	0.00
31/07/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	28	31	28	31	0.00
31/07/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	82	77	82	77	0.00
31/07/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1867	1926	1867	1926	0.00
31/07/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	10	9	10	9	0.00
31/07/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3794	3858	3794	3858	0.00
31/07/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	3	3	3	3	0.00
31/07/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5788	5852	5788	5852	0.00
31/07/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	1	1	1	0.00
31/07/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7786	7850	7786	7850	0.00