



Derivatives Weekly Statistics Report

From 2009/07/13 To 2009/07/17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10			Currency Future	8.4600	8.4631	8.4642	8.4631	91.00
17/07/2009	\$ / R On 14-June-10			Currency Future	8.6000	8.6032	8.6029	8.6032	0.00
17/07/2009	\$ / R On 14-September-09			Currency Future	8.1800	8.1810	8.1826	8.1810	241052.00
17/07/2009	\$ / R On 14-December-09			Currency Future	8.3200	8.3223	8.3239	8.3223	33561.00
17/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	613	614	613	614	0.00
17/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	599	600	599	600	0.00
17/07/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	723	723	723	723	0.00
17/07/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	720	720	720	720	0.00
17/07/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	735	735	735	735	0.00
17/07/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	52	54	52	54	50.00
17/07/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	306	308	306	308	25.00
17/07/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	274	277	274	277	50.00
17/07/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	283	285	283	285	113.00
17/07/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	301	304	301	304	140.00
17/07/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	246	248	246	248	2027.00
17/07/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	485	486	485	486	0.00
17/07/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	461	464	461	464	0.00
17/07/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	323	323	323	323	75.00
17/07/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	799	801	799	801	0.00
17/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	149	150	149	150	17961.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2735	2736	2735	2736	0.00
17/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	87	87	87	87	28101.00
17/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3923	3924	3923	3924	0.00
17/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	576	576	576	576	0.00
17/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	662	663	662	663	0.00
17/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	399	399	399	399	17961.00
17/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1085	1086	1085	1086	0.00
17/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	271	271	271	271	28101.00
17/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1656	1658	1656	1658	0.00
17/07/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	155	155	155	155	29153.00
17/07/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	3702	3702	3702	3702	0.00
17/07/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	686	686	686	686	0.00
17/07/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	783	783	783	783	0.00
17/07/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	484	484	484	484	2557.00
17/07/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1281	1281	1281	1281	0.00
17/07/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	264	266	264	266	0.00
17/07/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	331	335	331	335	0.00
17/07/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	96	97	96	97	189.00
17/07/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2322	2324	2322	2324	0.00
17/07/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	36	36	36	36	1109.00
17/07/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4012	4014	4012	4014	0.00
17/07/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	23	23	23	23	9605.00
17/07/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	4699	4701	4699	4701	0.00
17/07/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	447	447	447	447	247.00
17/07/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	523	525	523	525	0.00
17/07/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	145	146	145	146	11110.00
17/07/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1721	1724	1721	1724	0.00
17/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	541	541	541	541	0.00
17/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	727	728	727	728	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	652	652	652	652	0.00
17/07/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	849	849	849	849	0.00
17/07/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	229	231	229	231	0.00
17/07/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	396	400	396	400	0.00
17/07/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	411	412	411	412	0.00
17/07/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	587	590	587	590	0.00
17/07/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	213	215	213	215	25.00
17/07/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	430	434	430	434	0.00
17/07/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	395	396	395	396	0.00
17/07/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	621	623	621	623	0.00
17/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	558	558	558	558	0.00
17/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	694	695	694	695	0.00
17/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	669	669	669	669	0.00
17/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	816	816	816	816	0.00
17/07/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	331	333	331	333	0.00
17/07/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	248	252	248	252	0.00
17/07/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	363	367	363	367	0.00
17/07/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	429	429	429	429	0.00
17/07/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	555	557	555	557	0.00
17/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	656	656	656	656	0.00
17/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	542	543	542	543	0.00
17/07/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	763	763	763	763	0.00
17/07/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	660	659	660	659	0.00
17/07/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	531	531	531	531	0.00
17/07/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	407	409	407	409	0.00
17/07/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	634	634	634	634	0.00
17/07/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	570	571	570	571	0.00
17/07/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	742	743	742	743	0.00
17/07/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	690	689	690	689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	508	508	508	508	0.00
17/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	434	436	434	436	0.00
17/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	678	678	678	678	0.00
17/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	514	515	514	515	0.00
17/07/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	783	783	783	783	0.00
17/07/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	630	630	630	630	0.00
17/07/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	385	386	385	386	2000.00
17/07/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	202	205	202	205	0.00
17/07/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	555	555	555	555	0.00
17/07/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	381	383	381	383	0.00
17/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	725	725	725	725	0.00
17/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	460	461	460	461	0.00
17/07/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	826	827	826	827	0.00
17/07/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	574	573	574	573	0.00
17/07/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	413	415	413	415	0.00
17/07/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	181	184	181	184	140.00
17/07/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	580	580	580	580	0.00
17/07/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	356	358	356	358	0.00
17/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	774	774	774	774	0.00
17/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	410	411	410	411	0.00
17/07/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	872	872	872	872	0.00
17/07/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	519	519	519	519	0.00
17/07/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	475	477	475	477	0.00
17/07/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	143	146	143	146	0.00
17/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	633	633	633	633	0.00
17/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	309	311	309	311	0.00
17/07/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	661	661	661	661	0.00
17/07/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	287	289	287	289	0.00
17/07/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	444	445	444	445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	161	164	161	164	25.00
17/07/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	606	606	606	606	0.00
17/07/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	332	334	332	334	0.00
17/07/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	357	359	357	359	0.00
17/07/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	224	228	224	228	0.00
17/07/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	531	531	531	531	0.00
17/07/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	407	409	407	409	0.00
17/07/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	485	486	485	486	0.00
17/07/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	461	463	461	463	0.00
17/07/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	429	429	429	429	0.00
17/07/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	555	557	555	557	0.00
17/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	594	594	594	594	0.00
17/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	630	631	630	631	0.00
17/07/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	466	466	466	466	0.00
17/07/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	492	494	492	494	0.00
17/07/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	704	704	704	704	0.00
17/07/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	751	751	751	751	0.00
17/07/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	466	466	466	466	0.00
17/07/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	492	494	492	494	0.00
17/07/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	654	655	654	655	13157.00
17/07/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	72	74	72	74	200.00
17/07/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	99	101	99	101	200.00
17/07/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	867	870	867	870	0.00
17/07/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	198	200	198	200	140.00
17/07/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	466	469	466	469	0.00
17/07/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	185	187	185	187	30.00
17/07/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	502	506	502	506	0.00
17/07/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	190	191	190	191	3000.00
17/07/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1366	1369	1366	1369	0.00

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17/07/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	953	952	953	952	0.00
17/07/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	21	21	21	21	2000.00
17/07/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	130	132	130	132	15157.00
17/07/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	698	701	698	701	0.00
17/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	524	524	524	524	0.00
17/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	760	761	760	761	0.00
17/07/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	198	200	198	200	0.00
17/07/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	466	469	466	469	0.00
17/07/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	395	396	395	396	0.00
17/07/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	621	623	621	623	0.00
17/07/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	635	635	635	635	0.00
17/07/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	882	882	882	882	0.00
17/07/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	379	380	379	380	0.00
17/07/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	655	657	655	657	0.00
17/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	508	508	508	508	0.00
17/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	794	795	794	795	0.00
17/07/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	379	380	379	380	0.00
17/07/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	655	657	655	657	0.00
17/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	464	464	464	464	0.00
17/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	899	901	899	901	0.00
17/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	589	589	589	589	0.00
17/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	986	986	986	986	0.00
17/07/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	161	163	161	163	0.00
17/07/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	578	582	578	582	0.00
17/07/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	336	337	336	337	0.00
17/07/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	762	764	762	764	0.00
17/07/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	619	619	619	619	0.00
17/07/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	916	916	916	916	0.00
17/07/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	364	365	364	365	0.00

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17/07/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	690	692	690	692	0.00
17/07/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	574	574	574	574	0.00
17/07/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1021	1021	1021	1021	0.00
17/07/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	150	152	150	152	100.00
17/07/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	617	621	617	621	0.00
17/07/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	423	424	423	424	0.00
17/07/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1009	1011	1009	1011	0.00
17/07/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	533	533	533	533	0.00
17/07/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1130	1130	1130	1130	0.00
17/07/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	122	123	122	123	0.00
17/07/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	739	742	739	742	0.00
17/07/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	1029	1029	1029	1029	13513.00
17/07/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	105	106	105	106	0.00
17/07/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	298	299	298	299	13513.00
17/07/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	874	877	874	877	0.00
17/07/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	287	287	287	287	0.00
17/07/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	913	915	913	915	0.00
17/07/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	546	547	546	547	21978.00
17/07/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1093	1093	1093	1093	0.00
17/07/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	298	299	298	299	0.00
17/07/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	874	877	874	877	0.00
17/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	450	450	450	450	0.00
17/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	936	937	936	937	0.00
17/07/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	560	560	560	560	0.00
17/07/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1057	1057	1057	1057	0.00
17/07/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	140	142	140	142	0.00
17/07/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	657	661	657	661	0.00
17/07/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	310	311	310	311	0.00
17/07/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	836	839	836	839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	478	478	478	478	0.00
17/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	864	865	864	865	0.00
17/07/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	604	604	604	604	0.00
17/07/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	951	951	951	951	0.00
17/07/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	350	350	350	350	0.00
17/07/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	726	728	726	728	0.00
17/07/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	172	174	172	174	0.00
17/07/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	540	543	540	543	0.00
17/07/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	106	108	106	108	0.00
17/07/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	824	827	824	827	0.00
17/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	276	277	276	277	0.00
17/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	952	954	952	954	0.00
17/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	366	366	366	366	0.00
17/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1202	1203	1202	1203	0.00
17/07/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	87	89	87	89	0.00
17/07/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	955	958	955	958	0.00
17/07/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	246	247	246	247	0.00
17/07/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1072	1074	1072	1074	0.00
17/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	346	346	346	346	0.00
17/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1281	1283	1281	1283	0.00
17/07/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	462	462	462	462	0.00
17/07/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1359	1359	1359	1359	0.00
17/07/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	72	73	72	73	0.00
17/07/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1089	1092	1089	1092	0.00
17/07/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	220	221	220	221	0.00
17/07/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1196	1198	1196	1198	0.00
17/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	318	318	318	318	0.00
17/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1404	1405	1404	1405	0.00
17/07/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	431	431	431	431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1478	1478	1478	1478	0.00
17/07/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	64	65	64	65	0.00
17/07/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1181	1184	1181	1184	0.00
17/07/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	204	205	204	205	0.00
17/07/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1281	1283	1281	1283	0.00
17/07/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	197	198	197	198	0.00
17/07/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1323	1326	1323	1326	0.00
17/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	336	336	336	336	0.00
17/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1322	1323	1322	1323	0.00
17/07/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	451	451	451	451	0.00
17/07/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1398	1398	1398	1398	0.00
17/07/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	220	221	220	221	0.00
17/07/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1196	1198	1196	1198	0.00
17/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	301	301	301	301	0.00
17/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1487	1488	1487	1488	0.00
17/07/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	412	412	412	412	0.00
17/07/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1559	1559	1559	1559	0.00
17/07/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	56	58	56	58	0.00
17/07/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1274	1277	1274	1277	0.00
17/07/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	184	185	184	185	0.00
17/07/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1410	1412	1410	1412	0.00
17/07/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	441	441	441	441	0.00
17/07/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1438	1438	1438	1438	0.00
17/07/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	237	238	237	238	0.00
17/07/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1113	1115	1113	1115	0.00
17/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	301	301	301	301	0.00
17/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1487	1488	1487	1488	0.00
17/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	121	121	121	121	0.00
17/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3157	3158	3157	3158	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	170	170	170	170	21978.00
17/07/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3467	3467	3467	3467	0.00
17/07/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	60	61	60	61	0.00
17/07/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1227	1230	1227	1230	0.00
17/07/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	197	198	197	198	0.00
17/07/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1323	1326	1323	1326	0.00
17/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	309	310	309	310	0.00
17/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1445	1446	1445	1446	0.00
17/07/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	421	421	421	421	0.00
17/07/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1518	1518	1518	1518	0.00
17/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	264	264	264	264	0.00
17/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1700	1701	1700	1701	0.00
17/07/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	369	369	369	369	0.00
17/07/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	1766	1766	1766	1766	0.00
17/07/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	42	43	42	43	0.00
17/07/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1510	1512	1510	1512	0.00
17/07/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	155	156	155	156	0.00
17/07/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1631	1634	1631	1634	0.00
17/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	245	245	245	245	0.00
17/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1830	1832	1830	1832	0.00
17/07/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	346	347	346	347	0.00
17/07/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	1893	1893	1893	1893	0.00
17/07/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	15	16	15	16	1000.00
17/07/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2233	2235	2233	2235	0.00
17/07/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	35	36	35	36	0.00
17/07/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1652	1655	1652	1655	0.00
17/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	217	217	217	217	0.00
17/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2052	2054	2052	2054	0.00
17/07/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	313	313	313	313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2110	2110	2110	2110	0.00
17/07/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	24	25	24	25	0.00
17/07/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1892	1894	1892	1894	0.00
17/07/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	124	125	124	125	0.00
17/07/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	1951	1953	1951	1953	0.00
17/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	239	239	239	239	0.00
17/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1874	1876	1874	1876	0.00
17/07/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	339	339	339	339	0.00
17/07/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	1936	1936	1936	1936	0.00
17/07/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	32	33	32	33	0.00
17/07/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1700	1702	1700	1702	0.00
17/07/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	136	137	136	137	0.00
17/07/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	1813	1815	1813	1815	0.00
17/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	257	257	257	257	0.00
17/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1743	1744	1743	1744	0.00
17/07/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	361	361	361	361	0.00
17/07/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1808	1808	1808	1808	0.00
17/07/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	40	41	40	41	0.00
17/07/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1557	1560	1557	1560	0.00
17/07/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	150	151	150	151	0.00
17/07/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1676	1679	1676	1679	0.00
17/07/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	484	484	484	484	26596.00
17/07/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1281	1281	1281	1281	0.00
17/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	257	257	257	257	0.00
17/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1743	1744	1743	1744	0.00
17/07/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	37	38	37	38	0.00
17/07/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1605	1607	1605	1607	0.00
17/07/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	150	151	150	151	0.00
17/07/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1676	1679	1676	1679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	233	233	233	233	0.00
17/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1919	1920	1919	1920	0.00
17/07/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	30	31	30	31	0.00
17/07/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1748	1750	1748	1750	0.00
17/07/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	132	133	132	133	0.00
17/07/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	1858	1861	1858	1861	0.00
17/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	233	233	233	233	0.00
17/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1919	1920	1919	1920	0.00
17/07/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	30	31	30	31	0.00
17/07/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1748	1750	1748	1750	0.00
17/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	197	197	197	197	0.00
17/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2233	2234	2233	2234	0.00
17/07/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	19	19	19	19	0.00
17/07/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2086	2088	2086	2088	0.00
17/07/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	110	111	110	111	0.00
17/07/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2136	2138	2136	2138	0.00
17/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	192	192	192	192	0.00
17/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2278	2279	2278	2279	0.00
17/07/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	17	18	17	18	0.00
17/07/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2135	2137	2135	2137	0.00
17/07/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	103	103	103	103	0.00
17/07/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2229	2231	2229	2231	0.00
17/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	202	202	202	202	0.00
17/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2188	2189	2188	2189	0.00
17/07/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	16	17	16	17	0.00
17/07/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2184	2186	2184	2186	0.00
17/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	187	187	187	187	0.00
17/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2323	2324	2323	2324	0.00
17/07/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	16	17	16	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2184	2186	2184	2186	0.00
17/07/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	99	100	99	100	0.00
17/07/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2275	2278	2275	2278	0.00
17/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	173	173	173	173	0.00
17/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2459	2460	2459	2460	0.00
17/07/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	13	14	13	14	0.00
17/07/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2331	2333	2331	2333	0.00
17/07/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	93	94	93	94	0.00
17/07/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2369	2371	2369	2371	0.00
17/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	153	153	153	153	0.00
17/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2689	2690	2689	2690	0.00
17/07/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	10	11	10	11	0.00
17/07/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2528	2530	2528	2530	0.00
17/07/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	82	82	82	82	0.00
17/07/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2558	2560	2558	2560	0.00
17/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	136	136	136	136	0.00
17/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	2922	2923	2922	2923	0.00
17/07/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	7	8	7	8	0.00
17/07/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	2775	2777	2775	2777	0.00
17/07/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	70	70	70	70	0.00
17/07/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2796	2798	2796	2798	0.00
17/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	139	139	139	139	0.00
17/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	2875	2876	2875	2876	0.00
17/07/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	4818	4819	4818	4819	0.00
17/07/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	8	9	8	9	0.00
17/07/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2676	2678	2676	2678	0.00
17/07/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	72	73	72	73	0.00
17/07/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	2748	2750	2748	2750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	146	146	146	146	0.00
17/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2781	2783	2781	2783	0.00
17/07/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	9	9	9	9	0.00
17/07/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2626	2628	2626	2628	0.00
17/07/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	77	77	77	77	0.00
17/07/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2653	2655	2653	2655	0.00
17/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	142	143	142	143	0.00
17/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2828	2829	2828	2829	0.00
17/07/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	10	10	10	10	0.00
17/07/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2577	2579	2577	2579	0.00
17/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	165	165	165	165	0.00
17/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2550	2552	2550	2552	0.00
17/07/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	14	15	14	15	0.00
17/07/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2282	2284	2282	2284	0.00
17/07/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	20	21	20	21	0.00
17/07/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2037	2040	2037	2040	0.00
17/07/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	114	115	114	115	0.00
17/07/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2090	2092	2090	2092	0.00
17/07/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	106	107	106	107	0.00
17/07/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2182	2185	2182	2185	0.00
17/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	169	169	169	169	0.00
17/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2505	2506	2505	2506	0.00
17/07/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	90	91	90	91	0.00
17/07/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2416	2418	2416	2418	0.00
17/07/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	12	12	12	12	0.00
17/07/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2429	2431	2429	2431	0.00
17/07/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	84	85	84	85	0.00
17/07/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2510	2513	2510	2513	0.00
17/07/2009	\$ / R On 14-September-09	10.65	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
17/07/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2478	2480	2478	2480	0.00
17/07/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	82	82	82	82	0.00
17/07/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2558	2560	2558	2560	0.00
17/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	157	157	157	157	0.00
17/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2642	2644	2642	2644	0.00
17/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	149	150	149	150	0.00
17/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2735	2736	2735	2736	0.00
17/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	161	161	161	161	0.00
17/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2596	2598	2596	2598	0.00
17/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	177	178	177	178	0.00
17/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2413	2415	2413	2415	0.00
17/07/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	23	24	23	24	0.00
17/07/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	1940	1943	1940	1943	0.00
17/07/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	121	121	121	121	0.00
17/07/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	1997	1999	1997	1999	0.00
17/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	187	187	187	187	0.00
17/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2323	2324	2323	2324	0.00
17/07/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	28	29	28	29	0.00
17/07/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1795	1798	1795	1798	0.00
17/07/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	128	129	128	129	0.00
17/07/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1904	1907	1904	1907	0.00
17/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	169	169	169	169	0.00
17/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2505	2506	2505	2506	0.00
17/07/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	21	22	21	22	0.00
17/07/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	1989	1991	1989	1991	0.00
17/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	133	133	133	133	0.00
17/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	2968	2970	2968	2970	0.00
17/07/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	124	125	124	125	0.00
17/07/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3100	3102	3100	3102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	130	130	130	130	0.00
17/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3015	3017	3015	3017	0.00
17/07/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	96	97	96	97	9530.00
17/07/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2322	2324	2322	2324	0.00
17/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	130	130	130	130	0.00
17/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3015	3017	3015	3017	0.00
17/07/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	12	13	12	13	0.00
17/07/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2380	2382	2380	2382	0.00
17/07/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	87	88	87	88	0.00
17/07/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2463	2465	2463	2465	0.00
17/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	127	127	127	127	0.00
17/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3062	3064	3062	3064	0.00
17/07/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	12	12	12	12	0.00
17/07/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2429	2431	2429	2431	0.00
17/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	113	114	113	114	0.00
17/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3299	3301	3299	3301	0.00
17/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	124	124	124	124	0.00
17/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3110	3111	3110	3111	0.00
17/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	109	109	109	109	0.00
17/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3394	3396	3394	3396	0.00
17/07/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	8	9	8	9	0.00
17/07/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2676	2678	2676	2678	0.00
17/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	118	119	118	119	0.00
17/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3204	3206	3204	3206	0.00
17/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	116	116	116	116	0.00
17/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3252	3253	3252	3253	0.00
17/07/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	12	13	12	13	0.00
17/07/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2380	2382	2380	2382	0.00
17/07/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	17	18	17	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2135	2137	2135	2137	0.00
17/07/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	20	21	20	21	0.00
17/07/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2037	2040	2037	2040	0.00
17/07/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	26	27	26	27	0.00
17/07/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	1844	1846	1844	1846	0.00
17/07/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	128	129	128	129	0.00
17/07/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1904	1907	1904	1907	0.00
17/07/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3122	3124	3122	3124	0.00
17/07/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	66	66	66	66	0.00
17/07/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	2892	2894	2892	2894	0.00
17/07/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	68	68	68	68	0.00
17/07/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	2844	2846	2844	2846	0.00
17/07/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	60	61	60	61	0.00
17/07/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3036	3038	3036	3038	0.00
17/07/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	64	64	64	64	0.00
17/07/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	2940	2942	2940	2942	0.00
17/07/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	36	36	36	36	10100.00
17/07/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4012	4014	4012	4014	0.00
17/07/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	51	51	51	51	0.00
17/07/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3327	3329	3327	3329	0.00
17/07/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	54	54	54	54	0.00
17/07/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3230	3232	3230	3232	0.00
17/07/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	41	42	41	42	0.00
17/07/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	3717	3719	3717	3719	0.00
17/07/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	33	34	33	34	0.00
17/07/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4110	4112	4110	4112	0.00
17/07/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	26	26	26	26	0.00
17/07/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4502	4504	4502	4504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	20	21	20	21	0.00
17/07/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	4897	4898	4897	4898	0.00
17/07/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	43	44	43	44	0.00
17/07/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3620	3622	3620	3622	0.00
17/07/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	28	28	28	28	0.00
17/07/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4404	4406	4404	4406	0.00
17/07/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	22	22	22	22	0.00
17/07/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4798	4800	4798	4800	0.00
17/07/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	255	256	255	256	0.00
17/07/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1031	1034	1031	1034	0.00
17/07/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	166	167	166	167	0.00
17/07/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1542	1544	1542	1544	0.00
17/07/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	39	40	39	40	0.00
17/07/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3815	3817	3815	3817	0.00
17/07/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	19	20	19	20	0.00
17/07/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	4995	4997	4995	4997	0.00
17/07/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	178	178	178	178	0.00
17/07/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1454	1456	1454	1456	0.00
17/07/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	121	121	121	121	0.00
17/07/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	1997	1999	1997	1999	0.00
17/07/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	57	57	57	57	0.00
17/07/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3133	3135	3133	3135	0.00
17/07/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	30	30	30	30	0.00
17/07/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4306	4308	4306	4308	0.00
17/07/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	323	323	323	323	0.00
17/07/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	799	801	799	801	0.00
17/07/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	46	46	46	46	0.00
17/07/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3522	3524	3522	3524	0.00
17/07/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	16	17	16	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5292	5294	5292	5294	0.00
17/07/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	31	32	31	32	0.00
17/07/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4208	4209	4208	4209	0.00
17/07/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	22	22	22	22	0.00
17/07/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4798	4800	4798	4800	0.00
17/07/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	15	16	15	16	0.00
17/07/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5391	5393	5391	5393	0.00
17/07/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	350	350	350	350	0.00
17/07/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	726	728	726	728	0.00
17/07/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	48	49	48	49	0.00
17/07/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3424	3426	3424	3426	0.00
17/07/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	25	25	25	25	0.00
17/07/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4601	4603	4601	4603	0.00
17/07/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	17	17	17	17	0.00
17/07/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5193	5195	5193	5195	0.00
17/07/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	37	38	37	38	0.00
17/07/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	3914	3916	3914	3916	0.00
17/07/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	26	26	26	26	0.00
17/07/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4502	4504	4502	4504	0.00
17/07/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	18	19	18	19	0.00
17/07/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5094	5096	5094	5096	0.00
17/07/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	212	213	212	213	0.00
17/07/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1238	1241	1238	1241	0.00
17/07/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	141	142	141	142	0.00
17/07/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1767	1769	1767	1769	0.00
17/07/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	47	47	47	47	0.00
17/07/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3473	3475	3473	3475	0.00
17/07/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	35	35	35	35	0.00
17/07/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4061	4063	4061	4063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	24	24	24	24	0.00
17/07/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4650	4652	4650	4652	0.00
17/07/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	17	17	17	17	0.00
17/07/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5243	5245	5243	5245	0.00
17/07/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	46	46	46	46	0.00
17/07/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3522	3524	3522	3524	0.00
17/07/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	606	606	606	606	0.00
17/07/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	332	334	332	334	0.00
17/07/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	228	229	228	229	0.00
17/07/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1154	1157	1154	1157	0.00
17/07/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	70	70	70	70	0.00
17/07/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2796	2798	2796	2798	0.00
17/07/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	50	50	50	50	0.00
17/07/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3376	3378	3376	3378	0.00
17/07/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	37	37	37	37	0.00
17/07/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	3963	3965	3963	3965	0.00
17/07/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	25	26	25	26	0.00
17/07/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4551	4553	4551	4553	0.00
17/07/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	690	690	690	690	0.00
17/07/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	266	267	266	267	0.00
17/07/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	255	256	255	256	0.00
17/07/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1031	1034	1031	1034	0.00
17/07/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	39	40	39	40	0.00
17/07/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3815	3817	3815	3817	0.00
17/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	285	286	285	286	0.00
17/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1571	1573	1571	1573	0.00
17/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	245	245	245	245	0.00
17/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1830	1832	1830	1832	0.00
17/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	222	222	222	222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2008	2009	2008	2009	0.00
17/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	212	212	212	212	0.00
17/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2097	2099	2097	2099	0.00
17/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	79	79	79	79	0.00
17/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4164	4166	4164	4166	0.00
17/07/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	661	661	661	661	0.00
17/07/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	287	289	287	289	0.00
17/07/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	160	161	160	161	0.00
17/07/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1586	1589	1586	1589	0.00
17/07/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	74	75	74	75	0.00
17/07/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	2700	2703	2700	2703	0.00
17/07/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	52	53	52	53	0.00
17/07/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3278	3281	3278	3281	0.00
17/07/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	38	39	38	39	0.00
17/07/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	3864	3866	3864	3866	0.00
17/07/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	20	20	20	20	0.00
17/07/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	4946	4948	4946	4948	0.00
17/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	327	327	327	327	0.00
17/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1363	1364	1363	1364	0.00
17/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	116	116	116	116	0.00
17/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3252	3253	3252	3253	0.00
17/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	49	50	49	50	0.00
17/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5285	5286	5285	5286	0.00
17/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	814	814	814	814	0.00
17/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	190	192	190	192	0.00
17/07/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	60	61	60	61	0.00
17/07/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3036	3038	3036	3038	0.00
17/07/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	45	46	45	46	0.00
17/07/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1462	1465	1462	1465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	40	41	40	41	0.00
17/07/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1557	1560	1557	1560	0.00
17/07/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	35	36	35	36	0.00
17/07/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1652	1655	1652	1655	0.00
17/07/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	15	16	15	16	0.00
17/07/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2233	2235	2233	2235	0.00
17/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	356	356	356	356	0.00
17/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1241	1243	1241	1243	0.00
17/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	165	165	165	165	0.00
17/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2550	2552	2550	2552	0.00
17/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	52	52	52	52	0.00
17/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5138	5139	5138	5139	0.00
17/07/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	47	48	47	48	0.00
17/07/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1415	1417	1415	1417	0.00
17/07/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	42	43	42	43	0.00
17/07/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1510	1512	1510	1512	0.00
17/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	377	377	377	377	0.00
17/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1162	1164	1162	1164	0.00
17/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	54	54	54	54	0.00
17/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5040	5041	5040	5041	0.00
17/07/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	848	847	848	847	0.00
17/07/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	174	175	174	175	0.00
17/07/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	310	311	310	311	0.00
17/07/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	836	839	836	839	0.00
17/07/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	62	63	62	63	0.00
17/07/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	2988	2990	2988	2990	0.00
17/07/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	45	45	45	45	0.00
17/07/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3571	3573	3571	3573	0.00
17/07/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	50	51	50	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1367	1370	1367	1370	0.00
17/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	388	388	388	388	0.00
17/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1123	1125	1123	1125	0.00
17/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	146	146	146	146	0.00
17/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2781	2783	2781	2783	0.00
17/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	55	55	55	55	0.00
17/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	4991	4992	4991	4992	0.00
17/07/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	882	882	882	882	0.00
17/07/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	158	160	158	160	0.00
17/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	411	411	411	411	0.00
17/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1047	1048	1047	1048	0.00
17/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	58	58	58	58	0.00
17/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4893	4895	4893	4895	0.00
17/07/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	237	238	237	238	0.00
17/07/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1113	1115	1113	1115	0.00
17/07/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	23	24	23	24	0.00
17/07/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	1940	1943	1940	1943	0.00
17/07/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	59	59	59	59	0.00
17/07/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3085	3087	3085	3087	0.00
17/07/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	42	43	42	43	0.00
17/07/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	3668	3670	3668	3670	0.00
17/07/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	30	31	30	31	0.00
17/07/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4257	4259	4257	4259	0.00
17/07/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	15	15	15	15	0.00
17/07/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5441	5443	5441	5443	0.00
17/07/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	8	8	8	8	0.00
17/07/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2725	2727	2725	2727	0.00
17/07/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	2824	2826	2824	2826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	104	104	104	104	0.00
17/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3490	3491	3490	3491	0.00
17/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	45	45	45	45	0.00
17/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5531	5532	5531	5532	0.00
17/07/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	43	44	43	44	0.00
17/07/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3620	3622	3620	3622	0.00
17/07/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	21	22	21	22	0.00
17/07/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	1989	1991	1989	1991	0.00
17/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	293	293	293	293	0.00
17/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1529	1530	1529	1530	0.00
17/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	111	111	111	111	0.00
17/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3347	3348	3347	3348	0.00
17/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	106	107	106	107	0.00
17/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3442	3443	3442	3443	0.00
17/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	46	46	46	46	0.00
17/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5482	5483	5482	5483	0.00
17/07/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	14	14	14	14	0.00
17/07/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5590	5592	5590	5592	0.00
17/07/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2874	2876	2874	2876	0.00
17/07/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	2973	2975	2973	2975	0.00
17/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	104	104	104	104	0.00
17/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3490	3491	3490	3491	0.00
17/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	100	100	100	100	0.00
17/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3586	3587	3586	3587	0.00
17/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	96	96	96	96	0.00
17/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	3682	3683	3682	3683	0.00
17/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	42	42	42	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	5728	5729	5728	5729	0.00
17/07/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	15	15	15	15	0.00
17/07/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5491	5492	5491	5492	0.00
17/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	278	278	278	278	0.00
17/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1614	1615	1614	1615	0.00
17/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	133	133	133	133	0.00
17/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	2968	2970	2968	2970	0.00
17/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	106	107	106	107	0.00
17/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3442	3443	3442	3443	0.00
17/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	102	102	102	102	0.00
17/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3538	3539	3538	3539	0.00
17/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	44	44	44	44	0.00
17/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5580	5581	5580	5581	0.00
17/07/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	45	45	45	45	0.00
17/07/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3571	3573	3571	3573	0.00
17/07/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	32	33	32	33	0.00
17/07/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4159	4161	4159	4161	0.00
17/07/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	16	16	16	16	0.00
17/07/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5342	5344	5342	5344	0.00
17/07/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	9	9	9	9	0.00
17/07/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2626	2628	2626	2628	0.00
17/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	48	48	48	48	0.00
17/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5383	5385	5383	5385	0.00
17/07/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	13	13	13	13	0.00
17/07/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	5689	5691	5689	5691	0.00
17/07/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2874	2876	2874	2876	0.00
17/07/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3072	3074	3072	3074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	8	8	8	8	0.00
17/07/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2725	2727	2725	2727	0.00
17/07/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	6	7	6	7	0.00
17/07/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	2924	2926	2924	2926	0.00
17/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	366	366	366	366	0.00
17/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1202	1203	1202	1203	0.00
17/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	53	53	53	53	0.00
17/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5089	5090	5089	5090	0.00
17/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	814	814	814	814	0.00
17/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	190	192	190	192	0.00
17/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	493	493	493	493	0.00
17/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	829	830	829	830	0.00
17/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	60	60	60	60	0.00
17/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4796	4797	4796	4797	0.00
17/07/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	24	25	24	25	0.00
17/07/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1892	1894	1892	1894	0.00
17/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	450	450	450	450	0.00
17/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	936	937	936	937	0.00
17/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	182	182	182	182	0.00
17/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2368	2369	2368	2369	0.00
17/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	142	143	142	143	0.00
17/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2828	2829	2828	2829	0.00
17/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	56	57	56	57	0.00
17/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	4942	4943	4942	4943	0.00
17/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	161	161	161	161	0.00
17/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2596	2598	2596	2598	0.00
17/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	127	127	127	127	0.00
17/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3062	3064	3062	3064	0.00
17/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	51	51	51	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5187	5188	5187	5188	0.00
17/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	192	192	192	192	0.00
17/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2278	2279	2278	2279	0.00
17/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	182	182	182	182	0.00
17/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2368	2369	2368	2369	0.00
17/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	59	59	59	59	0.00
17/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4844	4846	4844	4846	0.00
17/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	436	437	436	437	0.00
17/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	972	973	972	973	0.00
17/07/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	6	7	6	7	0.00
17/07/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	2924	2926	2924	2926	0.00
17/07/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	5	6	5	6	0.00
17/07/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3023	3025	3023	3025	0.00
17/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	50	50	50	50	0.00
17/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5236	5237	5236	5237	0.00
17/07/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	50	50	50	50	0.00
17/07/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3376	3378	3376	3378	0.00
17/07/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	25	26	25	26	0.00
17/07/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4551	4553	4551	4553	0.00
17/07/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	13	13	13	13	0.00
17/07/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	5739	5741	5739	5741	0.00
17/07/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	11	11	11	11	0.00
17/07/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2478	2480	2478	2480	0.00
17/07/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	2973	2975	2973	2975	0.00
17/07/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	4	5	4	5	0.00
17/07/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3172	3174	3172	3174	0.00
17/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	61	61	61	61	0.00
17/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4747	4748	4747	4748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	207	207	207	207	0.00
17/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2143	2144	2143	2144	0.00
17/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	65	65	65	65	0.00
17/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4601	4602	4601	4602	0.00
17/07/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	719	719	719	719	0.00
17/07/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	245	247	245	247	0.00
17/07/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	18	18	18	18	0.00
17/07/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5144	5146	5144	5146	0.00
17/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	212	212	212	212	0.00
17/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2097	2099	2097	2099	0.00
17/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	66	66	66	66	0.00
17/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4552	4553	4552	4553	0.00
17/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	782	782	782	782	0.00
17/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	208	209	208	209	0.00
17/07/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	19	19	19	19	0.00
17/07/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5045	5047	5045	5047	0.00
17/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	69	69	69	69	0.00
17/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4455	4456	4455	4456	0.00
17/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	227	228	227	228	0.00
17/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1963	1964	1963	1964	0.00
17/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	217	217	217	217	0.00
17/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2052	2054	2052	2054	0.00
17/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	68	68	68	68	0.00
17/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4503	4505	4503	4505	0.00
17/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	251	251	251	251	0.00
17/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1787	1788	1787	1788	0.00
17/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	80	81	80	81	0.00
17/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4116	4118	4116	4118	0.00
17/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	749	749	749	749	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	435	436	435	436	0.00
17/07/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	1150	1150	1150	1150	0.00
17/07/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	76	77	76	77	0.00
17/07/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	364	365	364	365	0.00
17/07/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	690	692	690	692	0.00
17/07/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	29	29	29	29	0.00
17/07/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4355	4357	4355	4357	0.00
17/07/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	22	23	22	23	0.00
17/07/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	4748	4750	4748	4750	0.00
17/07/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	77	78	77	78	0.00
17/07/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1044	1047	1044	1047	0.00
17/07/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	53	54	53	54	0.00
17/07/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1320	1323	1320	1323	0.00
17/07/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	47	48	47	48	0.00
17/07/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1415	1417	1415	1417	0.00
17/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	827	827	827	827	0.00
17/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	363	364	363	364	0.00
17/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	278	278	278	278	0.00
17/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1614	1615	1614	1615	0.00
17/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	84	84	84	84	0.00
17/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4020	4021	4020	4021	0.00
17/07/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	1194	1193	1194	1193	0.00
17/07/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	70	70	70	70	0.00
17/07/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	82	83	82	83	0.00
17/07/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	999	1002	999	1002	0.00
17/07/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	56	58	56	58	0.00
17/07/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1274	1277	1274	1277	0.00
17/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	854	854	854	854	0.00
17/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	340	341	340	341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	85	86	85	86	0.00
17/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	3971	3972	3971	3972	0.00
17/07/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	998	998	998	998	0.00
17/07/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	395	395	395	395	0.00
17/07/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	403	403	403	403	0.00
17/07/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1600	1600	1600	1600	0.00
17/07/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	385	386	385	386	0.00
17/07/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1682	1682	1682	1682	0.00
17/07/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	354	354	354	354	0.00
17/07/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	1851	1851	1851	1851	0.00
17/07/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	326	326	326	326	0.00
17/07/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2023	2023	2023	2023	0.00
17/07/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	142	143	142	143	0.00
17/07/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	3939	3939	3939	3939	0.00
17/07/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	972	972	972	972	0.00
17/07/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	419	419	419	419	0.00
17/07/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	394	394	394	394	0.00
17/07/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1641	1641	1641	1641	0.00
17/07/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	377	377	377	377	0.00
17/07/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1724	1724	1724	1724	0.00
17/07/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	332	333	332	333	0.00
17/07/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	1979	1979	1979	1979	0.00
17/07/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	319	319	319	319	0.00
17/07/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2066	2066	2066	2066	0.00
17/07/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	140	140	140	140	0.00
17/07/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	3987	3987	3987	3987	0.00
17/07/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	68	69	68	69	0.00
17/07/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1135	1138	1135	1138	0.00
17/07/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	896	896	896	896	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	493	493	493	493	0.00
17/07/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	385	386	385	386	0.00
17/07/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1682	1682	1682	1682	0.00
17/07/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	326	326	326	326	0.00
17/07/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2023	2023	2023	2023	0.00
17/07/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	301	301	301	301	0.00
17/07/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2198	2198	2198	2198	0.00
17/07/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	133	133	133	133	0.00
17/07/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4130	4130	4130	4130	0.00
17/07/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	918	917	918	917	0.00
17/07/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	144	145	144	145	0.00
17/07/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	287	287	287	287	0.00
17/07/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	913	915	913	915	0.00
17/07/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	79	80	79	80	0.00
17/07/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2605	2607	2605	2607	0.00
17/07/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	52	53	52	53	0.00
17/07/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3278	3281	3278	3281	0.00
17/07/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	19	19	19	19	0.00
17/07/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5045	5047	5045	5047	0.00
17/07/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	53	54	53	54	0.00
17/07/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1320	1323	1320	1323	0.00
17/07/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	32	33	32	33	0.00
17/07/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1700	1702	1700	1702	0.00
17/07/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	28	29	28	29	0.00
17/07/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1795	1798	1795	1798	0.00
17/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	239	239	239	239	0.00
17/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1874	1876	1874	1876	0.00
17/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	227	228	227	228	0.00
17/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1963	1964	1963	1964	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	74	74	74	74	0.00
17/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4309	4311	4309	4311	0.00
17/07/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	361	361	361	361	0.00
17/07/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1808	1808	1808	1808	0.00
17/07/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	319	319	319	319	0.00
17/07/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2066	2066	2066	2066	0.00
17/07/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	307	307	307	307	0.00
17/07/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2154	2154	2154	2154	0.00
17/07/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	295	295	295	295	0.00
17/07/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2242	2242	2242	2242	0.00
17/07/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	283	283	283	283	0.00
17/07/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2330	2330	2330	2330	0.00
17/07/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	126	126	126	126	0.00
17/07/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4273	4273	4273	4273	0.00
17/07/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	1108	1107	1108	1107	0.00
17/07/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	84	85	84	85	0.00
17/07/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	72	73	72	73	0.00
17/07/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1089	1092	1089	1092	0.00
17/07/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	45	46	45	46	0.00
17/07/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1462	1465	1462	1465	0.00
17/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	800	800	800	800	0.00
17/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	386	387	386	387	0.00
17/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	271	271	271	271	0.00
17/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1656	1658	1656	1658	0.00
17/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	82	82	82	82	0.00
17/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4068	4069	4068	4069	0.00
17/07/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	921	921	921	921	0.00
17/07/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	468	468	468	468	0.00
17/07/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	394	394	394	394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1641	1641	1641	1641	0.00
17/07/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	135	135	135	135	0.00
17/07/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4082	4082	4082	4082	0.00
17/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	883	882	883	882	0.00
17/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	318	319	318	319	0.00
17/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	293	293	293	293	0.00
17/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1529	1530	1529	1530	0.00
17/07/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1462	1461	1462	1461	0.00
17/07/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	38	39	38	39	0.00
17/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	814	814	814	814	0.00
17/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	190	192	190	192	0.00
17/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1036	1036	1036	1036	0.00
17/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	222	223	222	223	0.00
17/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	336	336	336	336	0.00
17/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1322	1323	1322	1323	0.00
17/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	85	86	85	86	0.00
17/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	3971	3972	3971	3972	0.00
17/07/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	1142	1142	1142	1142	0.00
17/07/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	289	289	289	289	0.00
17/07/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	473	473	473	473	0.00
17/07/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1320	1320	1320	1320	0.00
17/07/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	377	377	377	377	0.00
17/07/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1724	1724	1724	1724	0.00
17/07/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	87	89	87	89	0.00
17/07/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	955	958	955	958	0.00
17/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1069	1069	1069	1069	0.00
17/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	205	206	205	206	0.00
17/07/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	1173	1173	1173	1173	0.00
17/07/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	270	270	270	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	403	403	403	403	0.00
17/07/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1600	1600	1600	1600	0.00
17/07/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	152	153	152	153	0.00
17/07/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	3750	3750	3750	3750	0.00
17/07/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1508	1507	1508	1507	0.00
17/07/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	34	35	34	35	0.00
17/07/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	124	125	124	125	0.00
17/07/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	1951	1953	1951	1953	0.00
17/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1103	1103	1103	1103	0.00
17/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	189	190	189	190	0.00
17/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	356	356	356	356	0.00
17/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1241	1243	1241	1243	0.00
17/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	89	89	89	89	0.00
17/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	3874	3876	3874	3876	0.00
17/07/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	1205	1205	1205	1205	0.00
17/07/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	252	252	252	252	0.00
17/07/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	496	496	496	496	0.00
17/07/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1243	1243	1243	1243	0.00
17/07/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	473	473	473	473	0.00
17/07/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1320	1320	1320	1320	0.00
17/07/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	150	150	150	150	0.00
17/07/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	3797	3797	3797	3797	0.00
17/07/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1416	1415	1416	1415	0.00
17/07/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	42	43	42	43	0.00
17/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	782	782	782	782	0.00
17/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	208	209	208	209	0.00
17/07/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	117	118	117	118	0.00
17/07/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2043	2046	2043	2046	0.00
17/07/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	35	35	35	35	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4061	4063	4061	4063	0.00
17/07/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1416	1415	1416	1415	0.00
17/07/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	42	43	42	43	0.00
17/07/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1555	1553	1555	1553	0.00
17/07/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	31	31	31	31	0.00
17/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	93	95	93	95	0.00
17/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	910	914	910	914	0.00
17/07/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	82	83	82	83	0.00
17/07/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	999	1002	999	1002	0.00
17/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1138	1137	1138	1137	0.00
17/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	174	174	174	174	0.00
17/07/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	1237	1237	1237	1237	0.00
17/07/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	234	234	234	234	0.00
17/07/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	508	508	508	508	0.00
17/07/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1205	1205	1205	1205	0.00
17/07/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4774	4772	4774	4772	0.00
17/07/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	3275	3274	3275	3274	0.00
17/07/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1791	1790	1791	1790	0.00
17/07/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	17	18	17	18	0.00
17/07/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7229	7230	7229	7230	0.00
17/07/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4783	4781	4783	4781	0.00
17/07/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	3283	3281	3283	3281	0.00
17/07/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1785	1784	1785	1784	0.00
17/07/2009	\$ / R On 14-September-09	6.40	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
17/07/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4218	4220	4218	4220	0.00
17/07/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	5718	5719	5718	5719	0.00
17/07/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7217	7219	7217	7219	0.00
17/07/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4814	4813	4814	4813	0.00
17/07/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	3319	3318	3319	3318	0.00
17/07/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1855	1854	1855	1854	0.00
17/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	40	41	40	41	0.00
17/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	75	75	75	75	0.00
17/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4261	4262	4261	4262	0.00
17/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	24	24	24	24	0.00
17/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7209	7211	7209	7211	0.00
17/07/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4853	4854	4853	4854	0.00
17/07/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3363	3363	3363	3363	0.00
17/07/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	10	10	10	10	0.00
17/07/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1929	1929	1929	1929	0.00
17/07/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	76	76	76	76	0.00
17/07/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	219	219	219	219	0.00
17/07/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	2866	2866	2866	2866	0.00
17/07/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	77	77	77	77	0.00
17/07/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	5724	5724	5724	5724	0.00
17/07/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	49	50	49	50	0.00
17/07/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7197	7196	7197	7196	0.00
17/07/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	5024	5022	5024	5022	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3525	3523	3525	3523	0.00
17/07/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	2033	2032	2033	2032	0.00
17/07/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	9	9	9	9	0.00
17/07/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	750	750	750	750	0.00
17/07/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	226	228	226	228	0.00
17/07/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	6980	6981	6980	6981	0.00
17/07/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4983	4981	4983	4981	0.00
17/07/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3483	3481	3483	3481	0.00
17/07/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1984	1983	1984	1983	0.00
17/07/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	579	580	579	580	0.00
17/07/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	96	99	96	99	0.00
17/07/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4018	4020	4018	4020	0.00
17/07/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5518	5519	5518	5519	0.00
17/07/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7017	7019	7017	7019	0.00
17/07/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	5064	5063	5064	5063	0.00
17/07/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3568	3567	3568	3567	0.00
17/07/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	2089	2088	2089	2088	0.00
17/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	25	25	25	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	26	26	26	26	0.00
17/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	6962	6963	6962	6963	0.00
17/07/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	5103	5103	5103	5103	0.00
17/07/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3611	3611	3611	3611	0.00
17/07/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	8	8	8	8	0.00
17/07/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	2155	2156	2155	2156	0.00
17/07/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	52	52	52	52	0.00
17/07/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	243	244	243	244	0.00
17/07/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2640	2640	2640	2640	0.00
17/07/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	137	138	137	138	0.00
17/07/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4035	4035	4035	4035	0.00
17/07/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	83	83	83	83	0.00
17/07/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5480	5480	5480	5480	0.00
17/07/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	53	53	53	53	0.00
17/07/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	6950	6950	6950	6950	0.00
17/07/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	5033	5031	5033	5031	0.00
17/07/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3533	3531	3533	3531	0.00
17/07/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	2034	2033	2034	2033	0.00
17/07/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	616	617	616	617	0.00
17/07/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	83	86	83	86	0.00
17/07/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	3969	3970	3969	3970	0.00
17/07/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5468	5469	5468	5469	0.00
17/07/2009	\$ / R On 14-September-09	15.15	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
17/07/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	6967	6969	6967	6969	0.00
17/07/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	1068	1067	1068	1067	0.00
17/07/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	94	95	94	95	0.00
17/07/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	29	29	29	29	0.00
17/07/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4355	4357	4355	4357	0.00
17/07/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	114	115	114	115	0.00
17/07/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	781	784	781	784	0.00
17/07/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	60	61	60	61	0.00
17/07/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1227	1230	1227	1230	0.00
17/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1291	1291	1291	1291	0.00
17/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	127	128	127	128	0.00
17/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	411	411	411	411	0.00
17/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1047	1048	1047	1048	0.00
17/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	388	388	388	388	0.00
17/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1123	1125	1123	1125	0.00
17/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	309	310	309	310	0.00
17/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1445	1446	1445	1446	0.00
17/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	98	98	98	98	0.00
17/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3634	3635	3634	3635	0.00
17/07/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1427	1427	1427	1427	0.00
17/07/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	174	174	174	174	0.00
17/07/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	520	520	520	520	0.00
17/07/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1167	1167	1167	1167	0.00
17/07/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	451	451	451	451	0.00
17/07/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1398	1398	1398	1398	0.00
17/07/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	173	173	173	173	0.00
17/07/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3420	3420	3420	3420	0.00
17/07/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	3325	3324	3325	3324	0.00
17/07/2009	\$ / R On 14-December-09	5.00	Put	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
17/07/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	2330	2329	2330	2329	0.00
17/07/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1371	1370	1371	1370	0.00
17/07/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	47	48	47	48	0.00
17/07/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	1291	1290	1291	1290	0.00
17/07/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	8	9	8	9	0.00
17/07/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	819	819	819	819	0.00
17/07/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	37	38	37	38	0.00
17/07/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3369	3368	3369	3368	0.00
17/07/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2381	2380	2381	2380	0.00
17/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	17	17	17	17	0.00
17/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1456	1456	1456	1456	0.00
17/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	92	93	92	93	0.00
17/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	94	94	94	94	0.00
17/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	3730	3731	3730	3731	0.00
17/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	62	63	62	63	0.00
17/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4698	4699	4698	4699	0.00
17/07/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3412	3413	3412	3413	0.00
17/07/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	9	9	9	9	0.00
17/07/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2437	2437	2437	2437	0.00
17/07/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	34	34	34	34	0.00
17/07/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1546	1547	1546	1547	0.00
17/07/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	143	143	143	143	0.00
17/07/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	224	224	224	224	0.00
17/07/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	2821	2821	2821	2821	0.00
17/07/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	107	108	107	108	0.00
17/07/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	4705	4705	4705	4705	0.00
17/07/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2529	2527	2529	2527	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1488	1487	1488	1487	0.00
17/07/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	5	6	5	6	0.00
17/07/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	999	998	999	998	0.00
17/07/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	17	17	17	17	0.00
17/07/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3518	3517	3518	3517	0.00
17/07/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2528	2527	2528	2527	0.00
17/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	14	14	14	14	0.00
17/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1585	1585	1585	1585	0.00
17/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	71	71	71	71	0.00
17/07/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2628	2629	2628	2629	0.00
17/07/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	25	25	25	25	0.00
17/07/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1712	1713	1712	1713	0.00
17/07/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	109	109	109	109	0.00
17/07/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	164	164	164	164	0.00
17/07/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3561	3561	3561	3561	0.00
17/07/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	115	115	115	115	0.00
17/07/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4512	4512	4512	4512	0.00
17/07/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	8	8	8	8	0.00
17/07/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6284	6286	6284	6286	0.00
17/07/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1537	1536	1537	1536	0.00
17/07/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	1047	1046	1047	1046	0.00
17/07/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	15	15	15	15	0.00
17/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2577	2576	2577	2576	0.00
17/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	13	13	13	13	0.00
17/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1629	1628	1629	1628	0.00
17/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	65	65	65	65	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	6830	6832	6830	6832	0.00
17/07/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	210	211	210	211	0.00
17/07/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	2957	2957	2957	2957	0.00
17/07/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	145	145	145	145	0.00
17/07/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	3892	3892	3892	3892	0.00
17/07/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	102	102	102	102	0.00
17/07/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	4849	4849	4849	4849	0.00
17/07/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3575	3573	3575	3573	0.00
17/07/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2578	2577	2578	2577	0.00
17/07/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1601	1600	1601	1600	0.00
17/07/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	28	28	28	28	0.00
17/07/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	6930	6932	6930	6932	0.00
17/07/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1587	1585	1587	1585	0.00
17/07/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	1096	1095	1096	1095	0.00
17/07/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	13	14	13	14	0.00
17/07/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3617	3616	3617	3616	0.00
17/07/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2626	2625	2626	2625	0.00
17/07/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	12	12	12	12	0.00
17/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1674	1673	1674	1673	0.00
17/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	59	60	59	60	0.00
17/07/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	912	911	912	911	0.00
17/07/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	297	298	297	298	0.00
17/07/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3660	3661	3660	3661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2676	2677	2676	2677	0.00
17/07/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	23	23	23	23	0.00
17/07/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1755	1755	1755	1755	0.00
17/07/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	102	102	102	102	0.00
17/07/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	1026	1026	1026	1026	0.00
17/07/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	373	373	373	373	0.00
17/07/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	202	202	202	202	0.00
17/07/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3049	3049	3049	3049	0.00
17/07/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	99	99	99	99	0.00
17/07/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	4946	4946	4946	4946	0.00
17/07/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3420	3422	3420	3422	0.00
17/07/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4418	4420	4418	4420	0.00
17/07/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3475	3473	3475	3473	0.00
17/07/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2479	2477	2479	2477	0.00
17/07/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7029	7031	7029	7031	0.00
17/07/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	140	142	140	142	0.00
17/07/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	657	661	657	661	0.00
17/07/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	2	3	2	3	0.00
17/07/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3520	3522	3520	3522	0.00
17/07/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4518	4519	4518	4519	0.00
17/07/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3511	3512	3511	3512	0.00
17/07/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	8	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2532	2533	2532	2533	0.00
17/07/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	29	30	29	30	0.00
17/07/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1628	1629	1628	1629	0.00
17/07/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	125	125	125	125	0.00
17/07/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	946	946	946	946	0.00
17/07/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	443	443	443	443	0.00
17/07/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	289	290	289	290	0.00
17/07/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2287	2287	2287	2287	0.00
17/07/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	191	191	191	191	0.00
17/07/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3188	3188	3188	3188	0.00
17/07/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	94	94	94	94	0.00
17/07/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5091	5091	5091	5091	0.00
17/07/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3425	3424	3425	3424	0.00
17/07/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2429	2428	2429	2428	0.00
17/07/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7079	7081	7079	7081	0.00
17/07/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1439	1437	1439	1437	0.00
17/07/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	543	544	543	544	0.00
17/07/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	110	113	110	113	0.00
17/07/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3570	3571	3570	3571	0.00
17/07/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4568	4569	4568	4569	0.00
17/07/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3418	3417	3418	3417	0.00
17/07/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2430	2429	2430	2429	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	16	16	16	16	0.00
17/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1499	1498	1499	1498	0.00
17/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	85	85	85	85	0.00
17/07/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3462	3462	3462	3462	0.00
17/07/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	9	9	9	9	0.00
17/07/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2485	2485	2485	2485	0.00
17/07/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	32	32	32	32	0.00
17/07/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1587	1587	1587	1587	0.00
17/07/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	134	134	134	134	0.00
17/07/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	187	187	187	187	0.00
17/07/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3234	3234	3234	3234	0.00
17/07/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	131	131	131	131	0.00
17/07/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4178	4178	4178	4178	0.00
17/07/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	93	93	93	93	0.00
17/07/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5140	5140	5140	5140	0.00
17/07/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1389	1388	1389	1388	0.00
17/07/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	908	907	908	907	0.00
17/07/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	25	26	25	26	0.00
17/07/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	509	510	509	510	0.00
17/07/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	126	129	126	129	0.00
17/07/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3619	3621	3619	3621	0.00
17/07/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4618	4619	4618	4619	0.00
17/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	277	277	277	277	0.00
17/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2374	2374	2374	2374	0.00
17/07/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	183	184	183	184	0.00
17/07/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3280	3280	3280	3280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	128	128	128	128	0.00
17/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4225	4225	4225	4225	0.00
17/07/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	91	91	91	91	0.00
17/07/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5188	5188	5188	5188	0.00
17/07/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3470	3472	3470	3472	0.00
17/07/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4468	4470	4468	4470	0.00
17/07/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	198	198	198	198	0.00
17/07/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3095	3095	3095	3095	0.00
17/07/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	97	98	97	98	0.00
17/07/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	4994	4994	4994	4994	0.00
17/07/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3675	3673	3675	3673	0.00
17/07/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2678	2676	2678	2676	0.00
17/07/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1696	1695	1696	1695	0.00
17/07/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	22	22	22	22	0.00
17/07/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1686	1685	1686	1685	0.00
17/07/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	3	4	3	4	0.00
17/07/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	1193	1192	1193	1192	0.00
17/07/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	10	11	10	11	0.00
17/07/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	3	4	3	4	0.00
17/07/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3321	3323	3321	3323	0.00
17/07/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4318	4320	4318	4320	0.00
17/07/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3717	3716	3717	3716	0.00
17/07/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2725	2724	2725	2724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	11	11	11	11	0.00
17/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1763	1762	1763	1762	0.00
17/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	49	49	49	49	0.00
17/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	972	972	972	972	0.00
17/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	258	259	258	259	0.00
17/07/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3710	3710	3710	3710	0.00
17/07/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2725	2725	2725	2725	0.00
17/07/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	22	22	22	22	0.00
17/07/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1798	1798	1798	1798	0.00
17/07/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	95	95	95	95	0.00
17/07/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1054	1054	1054	1054	0.00
17/07/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	351	351	351	351	0.00
17/07/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	313	313	313	313	0.00
17/07/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2110	2110	2110	2110	0.00
17/07/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	206	206	206	206	0.00
17/07/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3003	3003	3003	3003	0.00
17/07/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	101	101	101	101	0.00
17/07/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	4898	4898	4898	4898	0.00
17/07/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3725	3723	3725	3723	0.00
17/07/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2727	2726	2727	2726	0.00
17/07/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1743	1742	1743	1742	0.00
17/07/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	20	20	20	20	0.00
17/07/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	4	5	4	5	0.00
17/07/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	6781	6782	6781	6782	0.00
17/07/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1736	1734	1736	1734	0.00
17/07/2009	\$ / R On 14-September-09	6.45	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
17/07/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1242	1241	1242	1241	0.00
17/07/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	9	10	9	10	0.00
17/07/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	777	777	777	777	0.00
17/07/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	44	46	44	46	0.00
17/07/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3271	3273	3271	3273	0.00
17/07/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4268	4270	4268	4270	0.00
17/07/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3767	3766	3767	3766	0.00
17/07/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2774	2773	2774	2773	0.00
17/07/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	10	10	10	10	0.00
17/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1809	1808	1809	1808	0.00
17/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	45	45	45	45	0.00
17/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1004	1003	1004	1003	0.00
17/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	240	240	240	240	0.00
17/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	90	91	90	91	0.00
17/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	3826	3828	3826	3828	0.00
17/07/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3760	3760	3760	3760	0.00
17/07/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2773	2773	2773	2773	0.00
17/07/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	20	20	20	20	0.00
17/07/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1841	1841	1841	1841	0.00
17/07/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	88	88	88	88	0.00
17/07/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	1082	1083	1082	1083	0.00
17/07/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	329	329	329	329	0.00
17/07/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3809	3810	3809	3810	0.00
17/07/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2821	2822	2821	2822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	18	19	18	19	0.00
17/07/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1885	1885	1885	1885	0.00
17/07/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	82	82	82	82	0.00
17/07/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	1112	1112	1112	1112	0.00
17/07/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	309	309	309	309	0.00
17/07/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	215	215	215	215	0.00
17/07/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	2912	2912	2912	2912	0.00
17/07/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	147	147	147	147	0.00
17/07/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	3844	3844	3844	3844	0.00
17/07/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	104	104	104	104	0.00
17/07/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	4801	4801	4801	4801	0.00
17/07/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3875	3873	3875	3873	0.00
17/07/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2877	2875	2877	2875	0.00
17/07/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1888	1886	1888	1886	0.00
17/07/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	14	14	14	14	0.00
17/07/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	991	991	991	991	0.00
17/07/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	117	118	117	118	0.00
17/07/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	141	142	141	142	0.00
17/07/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1767	1769	1767	1769	0.00
17/07/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	6631	6633	6631	6633	0.00
17/07/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1885	1883	1885	1883	0.00
17/07/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4118	4120	4118	4120	0.00
17/07/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3916	3915	3916	3915	0.00
17/07/2009	\$ / R On 15-March-10	4.55	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
17/07/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2922	2921	2922	2921	0.00
17/07/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	8	8	8	8	0.00
17/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1947	1946	1947	1946	0.00
17/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	33	33	33	33	0.00
17/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	64	64	64	64	0.00
17/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4649	4651	4649	4651	0.00
17/07/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3958	3959	3958	3959	0.00
17/07/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2967	2968	2967	2968	0.00
17/07/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	14	14	14	14	0.00
17/07/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	2018	2018	2018	2018	0.00
17/07/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	65	65	65	65	0.00
17/07/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	228	229	228	229	0.00
17/07/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	2775	2775	2775	2775	0.00
17/07/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	109	110	109	110	0.00
17/07/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	4656	4656	4656	4656	0.00
17/07/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3974	3973	3974	3973	0.00
17/07/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2976	2975	2976	2975	0.00
17/07/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1985	1983	1985	1983	0.00
17/07/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	11	11	11	11	0.00
17/07/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6532	6534	6532	6534	0.00
17/07/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1935	1933	1935	1933	0.00
17/07/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4068	4070	4068	4070	0.00
17/07/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3966	3965	3966	3965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2972	2971	2972	2971	0.00
17/07/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	7	8	7	8	0.00
17/07/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1994	1993	1994	1993	0.00
17/07/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	30	30	30	30	0.00
17/07/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	4008	4008	4008	4008	0.00
17/07/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	3016	3017	3016	3017	0.00
17/07/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	13	13	13	13	0.00
17/07/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	2063	2063	2063	2063	0.00
17/07/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	60	60	60	60	0.00
17/07/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	233	233	233	233	0.00
17/07/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	2730	2730	2730	2730	0.00
17/07/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	158	158	158	158	0.00
17/07/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3655	3655	3655	3655	0.00
17/07/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	111	111	111	111	0.00
17/07/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4608	4608	4608	4608	0.00
17/07/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	4024	4023	4024	4023	0.00
17/07/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	3026	3025	3026	3025	0.00
17/07/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	6	7	6	7	0.00
17/07/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6482	6484	6482	6484	0.00
17/07/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	4066	4065	4066	4065	0.00
17/07/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	3071	3070	3071	3070	0.00
17/07/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1212	1212	1212	1212	0.00
17/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	148	148	148	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
17/07/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	4057	4058	4057	4058	0.00
17/07/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	4	5	4	5	0.00
17/07/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	3066	3066	3066	3066	0.00
17/07/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	13	13	13	13	0.00
17/07/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	2109	2109	2109	2109	0.00
17/07/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	56	56	56	56	0.00
17/07/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	1274	1274	1274	1274	0.00
17/07/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	221	221	221	221	0.00
17/07/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	238	238	238	238	0.00
17/07/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	2685	2685	2685	2685	0.00
17/07/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	161	161	161	161	0.00
17/07/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3608	3608	3608	3608	0.00
17/07/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	113	113	113	113	0.00
17/07/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4560	4560	4560	4560	0.00
17/07/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	4074	4073	4074	4073	0.00
17/07/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	3076	3074	3076	3074	0.00
17/07/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	2083	2081	2083	2081	0.00
17/07/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	9	9	9	9	0.00
17/07/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6433	6435	6433	6435	0.00
17/07/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	4107	4107	4107	4107	0.00
17/07/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	3115	3115	3115	3115	0.00
17/07/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	12	12	12	12	0.00
17/07/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	1311	1312	1311	1312	0.00
17/07/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	208	208	208	208	0.00
17/07/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	4016	4015	4016	4015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	3021	3020	3021	3020	0.00
17/07/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	2041	2040	2041	2040	0.00
17/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	27	27	27	27	0.00
17/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1173	1173	1173	1173	0.00
17/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	159	160	159	160	0.00
17/07/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1835	1834	1835	1834	0.00
17/07/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	2	3	2	3	0.00
17/07/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	1340	1339	1340	1339	0.00
17/07/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	7	8	7	8	0.00
17/07/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	863	863	863	863	0.00
17/07/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	31	32	31	32	0.00
17/07/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4168	4170	4168	4170	0.00
17/07/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3866	3865	3866	3865	0.00
17/07/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2873	2872	2873	2872	0.00
17/07/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	9	9	9	9	0.00
17/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1901	1900	1901	1900	0.00
17/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	36	37	36	37	0.00
17/07/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3909	3909	3909	3909	0.00
17/07/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2919	2919	2919	2919	0.00
17/07/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	16	16	16	16	0.00
17/07/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1973	1973	1973	1973	0.00
17/07/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	70	70	70	70	0.00
17/07/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	4115	4114	4115	4114	0.00
17/07/2009	\$ / R On 15-March-10	4.35	Put	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
17/07/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	3120	3119	3120	3119	0.00
17/07/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	2138	2137	2138	2137	0.00
17/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	23	24	23	24	0.00
17/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1251	1251	1251	1251	0.00
17/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	137	138	137	138	0.00
17/07/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	72	72	72	72	0.00
17/07/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	5969	5969	5969	5969	0.00
17/07/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	194	195	194	195	0.00
17/07/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3141	3141	3141	3141	0.00
17/07/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	71	71	71	71	0.00
17/07/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6018	6018	6018	6018	0.00
17/07/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	70	70	70	70	0.00
17/07/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6067	6067	6067	6067	0.00
17/07/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3924	3923	3924	3923	0.00
17/07/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2927	2925	2927	2925	0.00
17/07/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1936	1935	1936	1935	0.00
17/07/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	12	12	12	12	0.00
17/07/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	6582	6584	6582	6584	0.00
17/07/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	4274	4272	4274	4272	0.00
17/07/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	2281	2279	2281	2279	0.00
17/07/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	7	7	7	7	0.00
17/07/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	1326	1325	1326	1325	0.00
17/07/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	52	53	52	53	0.00
17/07/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	8	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6235	6236	6235	6236	0.00
17/07/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	2283	2282	2283	2282	0.00
17/07/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	3719	3721	3719	3721	0.00
17/07/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	4265	4264	4265	4264	0.00
17/07/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	3269	3268	3269	3268	0.00
17/07/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	5	5	5	5	0.00
17/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	2283	2283	2283	2283	0.00
17/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	19	19	19	19	0.00
17/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1373	1372	1373	1372	0.00
17/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	109	109	109	109	0.00
17/07/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	4305	4305	4305	4305	0.00
17/07/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	3313	3313	3313	3313	0.00
17/07/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	10	10	10	10	0.00
17/07/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	2342	2343	2342	2343	0.00
17/07/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	39	40	39	40	0.00
17/07/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1466	1466	1466	1466	0.00
17/07/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	163	163	163	163	0.00
17/07/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	849	849	849	849	0.00
17/07/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	546	546	546	546	0.00
17/07/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	124	124	124	124	0.00
17/07/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4321	4321	4321	4321	0.00
17/07/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	76	76	76	76	0.00
17/07/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	5773	5773	5773	5773	0.00
17/07/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	4374	4372	4374	4372	0.00
17/07/2009	\$ / R On 14-December-09	3.95	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
17/07/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	3375	3374	3375	3374	0.00
17/07/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	2380	2378	2380	2378	0.00
17/07/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	55	56	55	56	0.00
17/07/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3181	3184	3181	3184	0.00
17/07/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	9	10	9	10	0.00
17/07/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6136	6137	6136	6137	0.00
17/07/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	2333	2332	2333	2332	0.00
17/07/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	114	115	114	115	0.00
17/07/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	781	784	781	784	0.00
17/07/2009	\$ / R On 14-September-09	11.85	Call	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	3669	3671	3669	3671	0.00
17/07/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	4365	4364	4365	4364	0.00
17/07/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	77	77	77	77	0.00
17/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4213	4214	4213	4214	0.00
17/07/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	4355	4355	4355	4355	0.00
17/07/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	2390	2390	2390	2390	0.00
17/07/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	37	37	37	37	0.00
17/07/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1506	1506	1506	1506	0.00
17/07/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	153	153	153	153	0.00
17/07/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	13	14	13	14	0.00
17/07/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	5639	5641	5639	5641	0.00
17/07/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	7628	7629	7628	7629	0.00
17/07/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	4333	4331	4333	4331	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	3333	3331	3333	3331	0.00
17/07/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	5668	5669	5668	5669	0.00
17/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	43	43	43	43	0.00
17/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	5679	5680	5679	5680	0.00
17/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	20	20	20	20	0.00
17/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	7656	7657	7656	7657	0.00
17/07/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	43	43	43	43	0.00
17/07/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	7690	7690	7690	7690	0.00
17/07/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	40	41	40	41	0.00
17/07/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	3766	3768	3766	3768	0.00
17/07/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	7727	7729	7727	7729	0.00
17/07/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	4233	4231	4233	4231	0.00
17/07/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	3233	3231	3233	3231	0.00
17/07/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	2233	2232	2233	2232	0.00
17/07/2009	\$ / R On 14-September-09	5.95	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1242	1241	1242	1241	0.00
17/07/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	9	10	9	10	0.00
17/07/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	413	415	413	415	0.00
17/07/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	181	184	181	184	0.00
17/07/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	5768	5769	5768	5769	0.00
17/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	41	41	41	41	0.00
17/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	5777	5778	5777	5778	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	19	19	19	19	0.00
17/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	7755	7756	7755	7756	0.00
17/07/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	4255	4256	4255	4256	0.00
17/07/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	3264	3264	3264	3264	0.00
17/07/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	11	11	11	11	0.00
17/07/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	2295	2296	2295	2296	0.00
17/07/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	42	43	42	43	0.00
17/07/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	75	75	75	75	0.00
17/07/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	5822	5822	5822	5822	0.00
17/07/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	42	42	42	42	0.00
17/07/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	7789	7789	7789	7789	0.00
17/07/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	4174	4173	4174	4173	0.00
17/07/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	3176	3174	3176	3174	0.00
17/07/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	2181	2180	2181	2180	0.00
17/07/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	8	8	8	8	0.00
17/07/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	1237	1236	1237	1236	0.00
17/07/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	63	64	63	64	0.00
17/07/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	12	12	12	12	0.00
17/07/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	5838	5840	5838	5840	0.00
17/07/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	7827	7829	7827	7829	0.00
17/07/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	4183	4181	4183	4181	0.00
17/07/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	3183	3181	3183	3181	0.00
17/07/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	2184	2182	2184	2182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	5818	5819	5818	5819	0.00
17/07/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	4165	4164	4165	4164	0.00
17/07/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	3170	3169	3170	3169	0.00
17/07/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	2186	2185	2186	2185	0.00
17/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	22	22	22	22	0.00
17/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	40	40	40	40	0.00
17/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	5876	5877	5876	5877	0.00
17/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	19	19	19	19	0.00
17/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	7854	7856	7854	7856	0.00
17/07/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	4156	4157	4156	4157	0.00
17/07/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	3165	3165	3165	3165	0.00
17/07/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	12	12	12	12	0.00
17/07/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	2202	2202	2202	2202	0.00
17/07/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	49	49	49	49	0.00
17/07/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	1349	1350	1349	1350	0.00
17/07/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	196	196	196	196	0.00
17/07/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	73	73	73	73	0.00
17/07/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	5920	5920	5920	5920	0.00
17/07/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	41	41	41	41	0.00
17/07/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	7888	7888	7888	7888	0.00
17/07/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	11	12	11	12	0.00
17/07/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	5938	5939	5938	5939	0.00
17/07/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	7927	7929	7927	7929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	4083	4081	4083	4081	0.00
17/07/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	3083	3081	3083	3081	0.00
17/07/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	2084	2082	2084	2082	0.00
17/07/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	5918	5919	5918	5919	0.00
17/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	39	39	39	39	0.00
17/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	5974	5976	5974	5976	0.00
17/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	18	18	18	18	0.00
17/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	7954	7955	7954	7955	0.00
17/07/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	40	40	40	40	0.00
17/07/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	7987	7987	7987	7987	0.00
17/07/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	4124	4123	4124	4123	0.00
17/07/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	3126	3124	3126	3124	0.00
17/07/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	2132	2131	2132	2131	0.00
17/07/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	8	8	8	8	0.00
17/07/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	1194	1193	1194	1193	0.00
17/07/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	70	70	70	70	0.00
17/07/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	12	12	12	12	0.00
17/07/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	5888	5890	5888	5890	0.00
17/07/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	7877	7879	7877	7879	0.00
17/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	39	39	39	39	0.00
17/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	5925	5926	5925	5926	0.00
17/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	18	18	18	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	7904	7905	7904	7905	0.00
17/07/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	40	41	40	41	0.00
17/07/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	7938	7937	7938	7937	0.00
17/07/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	10	10	10	10	0.00
17/07/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6086	6088	6086	6088	0.00
17/07/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8077	8079	8077	8079	0.00
17/07/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3933	3931	3933	3931	0.00
17/07/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2933	2931	2933	2931	0.00
17/07/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6068	6069	6068	6069	0.00
17/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	36	37	36	37	0.00
17/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6122	6123	6122	6123	0.00
17/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	17	17	17	17	0.00
17/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8102	8104	8102	8104	0.00
17/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	277	277	277	277	0.00
17/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2374	2374	2374	2374	0.00
17/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	128	128	128	128	0.00
17/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4225	4225	4225	4225	0.00
17/07/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	68	68	68	68	0.00
17/07/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6165	6165	6165	6165	0.00
17/07/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	38	38	38	38	0.00
17/07/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8135	8135	8135	8135	0.00
17/07/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	68	68	68	68	0.00
17/07/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6165	6165	6165	6165	0.00
17/07/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8127	8129	8127	8129	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3883	3881	3883	3881	0.00
17/07/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2883	2881	2883	2881	0.00
17/07/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6118	6119	6118	6119	0.00
17/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	36	36	36	36	0.00
17/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6171	6173	6171	6173	0.00
17/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	16	16	16	16	0.00
17/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8152	8153	8152	8153	0.00
17/07/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3859	3859	3859	3859	0.00
17/07/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	6	6	6	6	0.00
17/07/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2870	2870	2870	2870	0.00
17/07/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	17	17	17	17	0.00
17/07/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	271	271	271	271	0.00
17/07/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2418	2418	2418	2418	0.00
17/07/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	67	67	67	67	0.00
17/07/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6214	6214	6214	6214	0.00
17/07/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	37	37	37	37	0.00
17/07/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8184	8184	8184	8184	0.00
17/07/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3825	3823	3825	3823	0.00
17/07/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2827	2825	2827	2825	0.00
17/07/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	3	3	3	3	0.00
17/07/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1839	1838	1839	1838	0.00
17/07/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	15	16	15	16	0.00
17/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	954	953	954	953	0.00
17/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	130	131	130	131	0.00
17/07/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	9	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6185	6187	6185	6187	0.00
17/07/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	1	1	1	1	0.00
17/07/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8177	8179	8177	8179	0.00
17/07/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3783	3781	3783	3781	0.00
17/07/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2783	2781	2783	2781	0.00
17/07/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	4	4	4	4	0.00
17/07/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3221	3223	3221	3223	0.00
17/07/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	4718	4719	4718	4719	0.00
17/07/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6218	6219	6218	6219	0.00
17/07/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3817	3816	3817	3816	0.00
17/07/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	2	2	2	2	0.00
17/07/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2823	2822	2823	2822	0.00
17/07/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	9	9	9	9	0.00
17/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	35	35	35	35	0.00
17/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6221	6222	6221	6222	0.00
17/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	16	16	16	16	0.00
17/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8202	8203	8202	8203	0.00
17/07/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	265	265	265	265	0.00
17/07/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2462	2462	2462	2462	0.00
17/07/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	66	66	66	66	0.00
17/07/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6263	6263	6263	6263	0.00
17/07/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	36	36	36	36	0.00
17/07/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8233	8233	8233	8233	0.00
17/07/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3833	3831	3833	3831	0.00
17/07/2009	\$ / R On 14-September-09	4.35	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
17/07/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2833	2831	2833	2831	0.00
17/07/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	4668	4669	4668	4669	0.00
17/07/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6168	6169	6168	6169	0.00
17/07/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	11	0	11	0	0.00
17/07/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	5987	0	5987	0	0.00
17/07/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	1	0	1	0	0.00
17/07/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	7977	0	7977	0	0.00
17/07/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3983	0	3983	0	0.00
17/07/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2983	0	2983	0	0.00
17/07/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
17/07/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6018	0	6018	0	0.00
17/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	38	0	38	0	0.00
17/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6024	0	6024	0	0.00
17/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	18	0	18	0	0.00
17/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8003	0	8003	0	0.00
17/07/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	39	0	39	0	0.00
17/07/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8037	0	8037	0	0.00
17/07/2009	£ / R On 15-March-10			Currency Future	13.8100	13.8948	13.8051	13.8948	27.00
17/07/2009	£ / R On 14-June-10			Currency Future	14.0300	14.1207	14.0272	14.1207	0.00
17/07/2009	£ / R On 14-September-09			Currency Future	13.3500	13.4339	13.3482	13.4339	22226.00
17/07/2009	£ / R On 14-December-09			Currency Future	13.5800	13.6643	13.5772	13.6643	13793.00
17/07/2009	£ / R On 15-March-10	13.90	Call	Currency Future	821	861	821	861	0.00
17/07/2009	£ / R On 15-March-10	13.90	Put	Currency Future	916	866	916	866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	14.10	Call	Currency Future	1001	1042	1001	1042	0.00
17/07/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1074	1022	1074	1022	0.00
17/07/2009	£ / R On 14-September-09	13.45	Call	Currency Future	355	395	355	395	0.00
17/07/2009	£ / R On 14-September-09	13.45	Put	Currency Future	457	411	457	411	0.00
17/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	632	671	632	671	0.00
17/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	705	657	705	657	0.00
17/07/2009	£ / R On 15-March-10	14.05	Call	Currency Future	768	805	768	805	0.00
17/07/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1013	961	1013	961	0.00
17/07/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1301	1354	1301	1354	12188.00
17/07/2009	£ / R On 14-June-10	13.40	Put	Currency Future	674	633	674	633	0.00
17/07/2009	£ / R On 14-June-10	14.25	Call	Currency Future	948	987	948	987	0.00
17/07/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1170	1116	1170	1116	0.00
17/07/2009	£ / R On 14-June-10	17.50	Call	Currency Future	328	342	328	342	12188.00
17/07/2009	£ / R On 14-June-10	17.50	Put	Currency Future	3801	3721	3801	3721	0.00
17/07/2009	£ / R On 14-September-09	13.55	Call	Currency Future	318	355	318	355	0.00
17/07/2009	£ / R On 14-September-09	13.55	Put	Currency Future	520	471	520	471	0.00
17/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	578	614	578	614	0.00
17/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	801	750	801	750	0.00
17/07/2009	£ / R On 14-June-10	14.30	Call	Currency Future	931	969	931	969	0.00
17/07/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1203	1148	1203	1148	0.00
17/07/2009	£ / R On 14-September-09	13.60	Call	Currency Future	301	337	301	337	0.00
17/07/2009	£ / R On 14-September-09	13.60	Put	Currency Future	553	503	553	503	0.00
17/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	561	596	561	596	0.00
17/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	834	782	834	782	0.00
17/07/2009	£ / R On 15-March-10	13.95	Call	Currency Future	803	842	803	842	0.00
17/07/2009	£ / R On 15-March-10	13.95	Put	Currency Future	948	897	948	897	0.00
17/07/2009	£ / R On 14-June-10	14.20	Call	Currency Future	965	1005	965	1005	0.00
17/07/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1138	1084	1138	1084	0.00
17/07/2009	£ / R On 14-September-09	13.50	Call	Currency Future	336	374	336	374	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	13.50	Put	Currency Future	488	440	488	440	0.00
17/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	595	632	595	632	0.00
17/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	768	718	768	718	0.00
17/07/2009	£ / R On 14-June-10	14.15	Call	Currency Future	983	1023	983	1023	0.00
17/07/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1106	1053	1106	1053	0.00
17/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	613	651	613	651	0.00
17/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	736	687	736	687	0.00
17/07/2009	£ / R On 15-March-10	13.85	Call	Currency Future	840	881	840	881	0.00
17/07/2009	£ / R On 15-March-10	13.85	Put	Currency Future	884	836	884	836	0.00
17/07/2009	£ / R On 14-September-09	13.40	Call	Currency Future	374	418	374	418	0.00
17/07/2009	£ / R On 14-September-09	13.40	Put	Currency Future	426	384	426	384	0.00
17/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	632	671	632	671	0.00
17/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	705	657	705	657	0.00
17/07/2009	£ / R On 15-March-10	13.75	Call	Currency Future	879	923	879	923	0.00
17/07/2009	£ / R On 15-March-10	13.75	Put	Currency Future	824	778	824	778	0.00
17/07/2009	£ / R On 14-June-10	13.95	Call	Currency Future	1058	1102	1058	1102	0.00
17/07/2009	£ / R On 14-June-10	13.95	Put	Currency Future	981	931	981	931	0.00
17/07/2009	£ / R On 14-September-09	13.30	Call	Currency Future	419	467	419	467	0.00
17/07/2009	£ / R On 14-September-09	13.30	Put	Currency Future	371	333	371	333	0.00
17/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	693	738	693	738	0.00
17/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	616	574	616	574	0.00
17/07/2009	£ / R On 15-March-10	13.55	Call	Currency Future	965	1012	965	1012	0.00
17/07/2009	£ / R On 15-March-10	13.55	Put	Currency Future	710	668	710	668	0.00
17/07/2009	£ / R On 14-June-10	13.75	Call	Currency Future	1140	1187	1140	1187	0.00
17/07/2009	£ / R On 14-June-10	13.75	Put	Currency Future	863	817	863	817	0.00
17/07/2009	£ / R On 14-September-09	13.10	Call	Currency Future	524	579	524	579	0.00
17/07/2009	£ / R On 14-September-09	13.10	Put	Currency Future	276	245	276	245	0.00
17/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	788	837	788	837	0.00
17/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	510	473	510	473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	13.60	Call	Currency Future	943	989	943	989	0.00
17/07/2009	£ / R On 15-March-10	13.60	Put	Currency Future	738	694	738	694	0.00
17/07/2009	£ / R On 14-June-10	13.80	Call	Currency Future	1119	1165	1119	1165	0.00
17/07/2009	£ / R On 14-June-10	13.80	Put	Currency Future	892	845	892	845	0.00
17/07/2009	£ / R On 14-September-09	13.15	Call	Currency Future	496	549	496	549	0.00
17/07/2009	£ / R On 14-September-09	13.15	Put	Currency Future	298	265	298	265	0.00
17/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	739	787	739	787	0.00
17/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	562	522	562	522	0.00
17/07/2009	£ / R On 14-September-09	13.10	Call	Currency Future	524	579	524	579	0.00
17/07/2009	£ / R On 14-September-09	13.10	Put	Currency Future	276	245	276	245	0.00
17/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	763	812	763	812	0.00
17/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	536	497	536	497	0.00
17/07/2009	£ / R On 15-March-10	13.45	Call	Currency Future	1011	1060	1011	1060	0.00
17/07/2009	£ / R On 15-March-10	13.45	Put	Currency Future	656	615	656	615	0.00
17/07/2009	£ / R On 14-June-10	13.65	Call	Currency Future	1184	1233	1184	1233	0.00
17/07/2009	£ / R On 14-June-10	13.65	Put	Currency Future	807	762	807	762	0.00
17/07/2009	£ / R On 14-September-09	13.00	Call	Currency Future	583	641	583	641	0.00
17/07/2009	£ / R On 14-September-09	13.00	Put	Currency Future	235	207	235	207	0.00
17/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	839	891	839	891	0.00
17/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	462	427	462	427	0.00
17/07/2009	£ / R On 15-March-10	13.30	Call	Currency Future	1084	1136	1084	1136	0.00
17/07/2009	£ / R On 15-March-10	13.30	Put	Currency Future	579	541	579	541	0.00
17/07/2009	£ / R On 14-June-10	13.55	Call	Currency Future	1229	1280	1229	1280	0.00
17/07/2009	£ / R On 14-June-10	13.55	Put	Currency Future	752	709	752	709	0.00
17/07/2009	£ / R On 14-September-09	12.95	Call	Currency Future	614	673	614	673	0.00
17/07/2009	£ / R On 14-September-09	12.95	Put	Currency Future	216	189	216	189	0.00
17/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	865	919	865	919	0.00
17/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	438	404	438	404	0.00
17/07/2009	£ / R On 14-September-09	12.90	Call	Currency Future	646	706	646	706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	12.90	Put	Currency Future	198	173	198	173	0.00
17/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	893	947	893	947	0.00
17/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	415	383	415	383	0.00
17/07/2009	£ / R On 15-March-10	13.70	Call	Currency Future	900	944	900	944	0.00
17/07/2009	£ / R On 15-March-10	13.70	Put	Currency Future	795	750	795	750	0.00
17/07/2009	£ / R On 14-June-10	13.95	Call	Currency Future	1058	1102	1058	1102	0.00
17/07/2009	£ / R On 14-June-10	13.95	Put	Currency Future	981	931	981	931	0.00
17/07/2009	£ / R On 14-September-09	13.25	Call	Currency Future	444	494	444	494	0.00
17/07/2009	£ / R On 14-September-09	13.25	Put	Currency Future	345	310	345	310	0.00
17/07/2009	£ / R On 14-September-09	13.65	Call	Currency Future	286	319	286	319	0.00
17/07/2009	£ / R On 14-September-09	13.65	Put	Currency Future	587	535	587	535	0.00
17/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	561	596	561	596	0.00
17/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	834	782	834	782	0.00
17/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	613	651	613	651	0.00
17/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	736	687	736	687	0.00
17/07/2009	£ / R On 14-June-10	14.05	Call	Currency Future	1019	1062	1019	1062	0.00
17/07/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1042	991	1042	991	0.00
17/07/2009	£ / R On 15-March-10	13.80	Call	Currency Future	859	902	859	902	0.00
17/07/2009	£ / R On 15-March-10	13.80	Put	Currency Future	854	807	854	807	0.00
17/07/2009	£ / R On 14-June-10	14.00	Call	Currency Future	1038	1082	1038	1082	0.00
17/07/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1011	961	1011	961	0.00
17/07/2009	£ / R On 14-September-09	13.40	Call	Currency Future	374	418	374	418	0.00
17/07/2009	£ / R On 14-September-09	13.40	Put	Currency Future	426	384	426	384	0.00
17/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	651	693	651	693	0.00
17/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	674	628	674	628	0.00
17/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	651	693	651	693	0.00
17/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	674	628	674	628	0.00
17/07/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1078	1123	1078	1123	0.00
17/07/2009	£ / R On 14-June-10	13.90	Put	Currency Future	951	902	951	902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	13.50	Call	Currency Future	988	1036	988	1036	0.00
17/07/2009	£ / R On 15-March-10	13.50	Put	Currency Future	683	641	683	641	0.00
17/07/2009	£ / R On 14-June-10	13.70	Call	Currency Future	1162	1210	1162	1210	0.00
17/07/2009	£ / R On 14-June-10	13.70	Put	Currency Future	835	789	835	789	0.00
17/07/2009	£ / R On 15-March-10	13.65	Call	Currency Future	921	967	921	967	0.00
17/07/2009	£ / R On 15-March-10	13.65	Put	Currency Future	766	722	766	722	0.00
17/07/2009	£ / R On 14-June-10	13.85	Call	Currency Future	1098	1144	1098	1144	0.00
17/07/2009	£ / R On 14-June-10	13.85	Put	Currency Future	921	873	921	873	0.00
17/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	716	762	716	762	0.00
17/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	588	548	588	548	0.00
17/07/2009	£ / R On 14-September-09	13.35	Call	Currency Future	395	442	395	442	0.00
17/07/2009	£ / R On 14-September-09	13.35	Put	Currency Future	397	358	397	358	0.00
17/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	671	715	671	715	0.00
17/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	644	601	644	601	0.00
17/07/2009	£ / R On 14-September-09	13.15	Call	Currency Future	496	549	496	549	0.00
17/07/2009	£ / R On 14-September-09	13.15	Put	Currency Future	298	265	298	265	0.00
17/07/2009	£ / R On 14-June-10	13.70	Call	Currency Future	1162	1210	1162	1210	0.00
17/07/2009	£ / R On 14-June-10	13.70	Put	Currency Future	835	789	835	789	0.00
17/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	595	632	595	632	0.00
17/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	768	718	768	718	0.00
17/07/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1078	1123	1078	1123	0.00
17/07/2009	£ / R On 14-June-10	13.90	Put	Currency Future	951	902	951	902	0.00
17/07/2009	£ / R On 14-September-09	13.20	Call	Currency Future	469	521	469	521	0.00
17/07/2009	£ / R On 14-September-09	13.20	Put	Currency Future	321	287	321	287	0.00
17/07/2009	£ / R On 14-June-10	13.50	Call	Currency Future	1253	1304	1253	1304	0.00
17/07/2009	£ / R On 14-June-10	13.50	Put	Currency Future	726	683	726	683	0.00
17/07/2009	£ / R On 14-June-10	13.45	Call	Currency Future	1277	1329	1277	1329	0.00
17/07/2009	£ / R On 14-June-10	13.45	Put	Currency Future	699	658	699	658	0.00
17/07/2009	£ / R On 14-September-09	12.90	Call	Currency Future	646	706	646	706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	12.90	Put	Currency Future	198	173	198	173	0.00
17/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	893	947	893	947	0.00
17/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	415	383	415	383	0.00
17/07/2009	£ / R On 14-June-10	13.25	Call	Currency Future	1377	1433	1377	1433	0.00
17/07/2009	£ / R On 14-June-10	13.25	Put	Currency Future	600	562	600	562	0.00
17/07/2009	£ / R On 14-September-09	12.75	Call	Currency Future	748	813	748	813	0.00
17/07/2009	£ / R On 14-September-09	12.75	Put	Currency Future	150	129	150	129	0.00
17/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	979	1036	979	1036	0.00
17/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	351	322	351	322	0.00
17/07/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1326	1380	1326	1380	0.00
17/07/2009	£ / R On 14-June-10	13.35	Put	Currency Future	649	609	649	609	0.00
17/07/2009	£ / R On 14-September-09	12.85	Call	Currency Future	679	741	679	741	0.00
17/07/2009	£ / R On 14-September-09	12.85	Put	Currency Future	181	157	181	157	0.00
17/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	949	1006	949	1006	0.00
17/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	372	341	372	341	0.00
17/07/2009	£ / R On 14-September-09	13.05	Call	Currency Future	553	609	553	609	0.00
17/07/2009	£ / R On 14-September-09	13.05	Put	Currency Future	255	225	255	225	0.00
17/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	651	693	651	693	0.00
17/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	674	628	674	628	0.00
17/07/2009	£ / R On 14-September-09	13.65	Call	Currency Future	286	319	286	319	0.00
17/07/2009	£ / R On 14-September-09	13.65	Put	Currency Future	587	535	587	535	0.00
17/07/2009	£ / R On 14-June-10	14.60	Call	Currency Future	836	870	836	870	0.00
17/07/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1409	1350	1409	1350	0.00
17/07/2009	£ / R On 14-September-09	14.10	Call	Currency Future	174	197	174	197	0.00
17/07/2009	£ / R On 14-September-09	14.10	Put	Currency Future	926	863	926	863	0.00
17/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	431	459	431	459	0.00
17/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1154	1094	1154	1094	0.00
17/07/2009	£ / R On 14-June-10	14.35	Call	Currency Future	914	952	914	952	0.00
17/07/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1237	1181	1237	1181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	13.80	Call	Currency Future	242	272	242	272	0.00
17/07/2009	£ / R On 14-September-09	13.80	Put	Currency Future	694	638	694	638	0.00
17/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	513	546	513	546	0.00
17/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	936	881	936	881	0.00
17/07/2009	£ / R On 14-September-09	13.90	Call	Currency Future	217	244	217	244	0.00
17/07/2009	£ / R On 14-September-09	13.90	Put	Currency Future	769	710	769	710	0.00
17/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	499	530	499	530	0.00
17/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	971	916	971	916	0.00
17/07/2009	£ / R On 14-September-09	13.85	Call	Currency Future	229	258	229	258	0.00
17/07/2009	£ / R On 14-September-09	13.85	Put	Currency Future	731	674	731	674	0.00
17/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	499	530	499	530	0.00
17/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	971	916	971	916	0.00
17/07/2009	£ / R On 14-September-09	13.90	Call	Currency Future	217	244	217	244	0.00
17/07/2009	£ / R On 14-September-09	13.90	Put	Currency Future	769	710	769	710	0.00
17/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	484	515	484	515	0.00
17/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1007	950	1007	950	0.00
17/07/2009	£ / R On 14-September-09	14.05	Call	Currency Future	184	208	184	208	0.00
17/07/2009	£ / R On 14-September-09	14.05	Put	Currency Future	886	824	886	824	0.00
17/07/2009	£ / R On 14-December-09	14.25	Call	Currency Future	444	472	444	472	0.00
17/07/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1117	1058	1117	1058	0.00
17/07/2009	£ / R On 14-September-09	14.25	Call	Currency Future	148	168	148	168	0.00
17/07/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1050	984	1050	984	0.00
17/07/2009	£ / R On 14-December-09	14.45	Call	Currency Future	396	421	396	421	0.00
17/07/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1269	1207	1269	1207	0.00
17/07/2009	£ / R On 14-September-09	14.20	Call	Currency Future	156	177	156	177	0.00
17/07/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1008	943	1008	943	0.00
17/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	419	446	419	446	0.00
17/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1192	1131	1192	1131	0.00
17/07/2009	£ / R On 14-September-09	14.10	Call	Currency Future	174	197	174	197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	14.10	Put	Currency Future	926	863	926	863	0.00
17/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	407	433	407	433	0.00
17/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1230	1169	1230	1169	0.00
17/07/2009	£ / R On 14-September-09	14.35	Call	Currency Future	133	151	133	151	0.00
17/07/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1135	1067	1135	1067	0.00
17/07/2009	£ / R On 14-September-09	14.45	Call	Currency Future	119	136	119	136	0.00
17/07/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1221	1152	1221	1152	0.00
17/07/2009	£ / R On 14-September-09	14.50	Call	Currency Future	113	129	113	129	0.00
17/07/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1265	1195	1265	1195	0.00
17/07/2009	£ / R On 14-December-09	14.50	Call	Currency Future	385	409	385	409	0.00
17/07/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1308	1245	1308	1245	0.00
17/07/2009	£ / R On 14-September-09	14.30	Call	Currency Future	140	159	140	159	0.00
17/07/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1092	1025	1092	1025	0.00
17/07/2009	£ / R On 14-September-09	14.85	Call	Currency Future	79	90	79	90	0.00
17/07/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1580	1506	1580	1506	0.00
17/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	309	329	309	329	0.00
17/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1632	1564	1632	1564	0.00
17/07/2009	£ / R On 14-September-09	15.10	Call	Currency Future	61	70	61	70	0.00
17/07/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1813	1736	1813	1736	0.00
17/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	318	338	318	338	0.00
17/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1590	1523	1590	1523	0.00
17/07/2009	£ / R On 14-September-09	15.60	Call	Currency Future	40	45	40	45	0.00
17/07/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2291	2211	2291	2211	0.00
17/07/2009	£ / R On 14-September-09	15.35	Call	Currency Future	48	55	48	55	0.00
17/07/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2050	1971	2050	1971	0.00
17/07/2009	£ / R On 14-September-09	15.25	Call	Currency Future	53	61	53	61	0.00
17/07/2009	£ / R On 14-September-09	15.25	Put	Currency Future	1955	1877	1955	1877	0.00
17/07/2009	£ / R On 14-September-09	15.15	Call	Currency Future	58	67	58	67	0.00
17/07/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1860	1783	1860	1783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	14.85	Call	Currency Future	79	90	79	90	0.00
17/07/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1580	1506	1580	1506	0.00
17/07/2009	£ / R On 14-September-09	14.60	Call	Currency Future	102	116	102	116	0.00
17/07/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1354	1282	1354	1282	0.00
17/07/2009	£ / R On 14-September-09	14.75	Call	Currency Future	87	99	87	99	0.00
17/07/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1489	1416	1489	1416	0.00
17/07/2009	£ / R On 14-September-09	15.10	Call	Currency Future	61	70	61	70	0.00
17/07/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1813	1736	1813	1736	0.00
17/07/2009	£ / R On 14-September-09	15.00	Call	Currency Future	68	77	68	77	0.00
17/07/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1719	1643	1719	1643	0.00
17/07/2009	£ / R On 14-September-09	14.90	Call	Currency Future	75	85	75	85	0.00
17/07/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1627	1551	1627	1551	0.00
17/07/2009	£ / R On 14-September-09	15.05	Call	Currency Future	64	74	64	74	0.00
17/07/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1766	1690	1766	1690	0.00
17/07/2009	£ / R On 14-September-09	14.95	Call	Currency Future	71	81	71	81	0.00
17/07/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1673	1597	1673	1597	0.00
17/07/2009	£ / R On 14-September-09	14.80	Call	Currency Future	83	94	83	94	0.00
17/07/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1535	1461	1535	1461	0.00
17/07/2009	£ / R On 14-September-09	14.90	Call	Currency Future	75	85	75	85	0.00
17/07/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1627	1551	1627	1551	0.00
17/07/2009	£ / R On 14-September-09	15.30	Call	Currency Future	50	58	50	58	0.00
17/07/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2002	1924	2002	1924	0.00
17/07/2009	£ / R On 14-September-09	15.20	Call	Currency Future	55	64	55	64	0.00
17/07/2009	£ / R On 14-September-09	15.20	Put	Currency Future	1907	1830	1907	1830	0.00
17/07/2009	£ / R On 14-September-09	14.70	Call	Currency Future	92	105	92	105	0.00
17/07/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1444	1371	1444	1371	0.00
17/07/2009	£ / R On 14-September-09	15.35	Call	Currency Future	48	55	48	55	0.00
17/07/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2050	1971	2050	1971	0.00
17/07/2009	£ / R On 14-September-09	15.60	Call	Currency Future	40	45	40	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
17/07/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2291	2211	2291	2211	0.00
17/07/2009	£ / R On 14-September-09	15.45	Call	Currency Future	44	50	44	50	0.00
17/07/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2146	2066	2146	2066	0.00
17/07/2009	£ / R On 14-September-09	15.65	Call	Currency Future	38	43	38	43	0.00
17/07/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2340	2259	2340	2259	0.00
17/07/2009	£ / R On 14-September-09	15.70	Call	Currency Future	37	42	37	42	0.00
17/07/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2389	2308	2389	2308	0.00
17/07/2009	£ / R On 14-September-09	15.50	Call	Currency Future	43	48	43	48	0.00
17/07/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2195	2114	2195	2114	0.00
17/07/2009	£ / R On 14-September-09	14.40	Call	Currency Future	126	143	126	143	0.00
17/07/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1178	1109	1178	1109	0.00
17/07/2009	£ / R On 14-September-09	15.80	Call	Currency Future	34	39	34	39	0.00
17/07/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2486	2405	2486	2405	0.00
17/07/2009	£ / R On 14-September-09	14.65	Call	Currency Future	97	110	97	110	0.00
17/07/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1398	1326	1398	1326	0.00
17/07/2009	£ / R On 14-September-09	14.80	Call	Currency Future	83	94	83	94	0.00
17/07/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1535	1461	1535	1461	0.00
17/07/2009	£ / R On 14-September-09	15.40	Call	Currency Future	46	53	46	53	0.00
17/07/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2098	2019	2098	2019	0.00
17/07/2009	£ / R On 14-September-09	14.30	Call	Currency Future	140	159	140	159	0.00
17/07/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1092	1025	1092	1025	0.00
17/07/2009	£ / R On 14-September-09	14.00	Call	Currency Future	195	219	195	219	0.00
17/07/2009	£ / R On 14-September-09	14.00	Put	Currency Future	846	785	846	785	0.00
17/07/2009	£ / R On 14-September-09	13.95	Call	Currency Future	206	231	206	231	0.00
17/07/2009	£ / R On 14-September-09	13.95	Put	Currency Future	807	747	807	747	0.00
17/07/2009	£ / R On 14-September-09	14.15	Call	Currency Future	165	187	165	187	0.00
17/07/2009	£ / R On 14-September-09	14.15	Put	Currency Future	967	903	967	903	0.00
17/07/2009	£ / R On 14-September-09	14.55	Call	Currency Future	107	122	107	122	0.00
17/07/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1309	1238	1309	1238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	15.30	Call	Currency Future	50	58	50	58	0.00
17/07/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2002	1924	2002	1924	0.00
17/07/2009	£ / R On 14-September-09	15.90	Call	Currency Future	32	36	32	36	0.00
17/07/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2584	2502	2584	2502	0.00
17/07/2009	£ / R On 14-September-09	15.40	Call	Currency Future	46	53	46	53	0.00
17/07/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2098	2019	2098	2019	0.00
17/07/2009	£ / R On 14-September-09	15.80	Call	Currency Future	34	39	34	39	0.00
17/07/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2486	2405	2486	2405	0.00
17/07/2009	£ / R On 14-September-09	15.90	Call	Currency Future	32	36	32	36	0.00
17/07/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2584	2502	2584	2502	0.00
17/07/2009	£ / R On 14-September-09	16.00	Call	Currency Future	30	34	30	34	0.00
17/07/2009	£ / R On 14-September-09	16.00	Put	Currency Future	2682	2600	2682	2600	0.00
17/07/2009	£ / R On 14-September-09	16.10	Call	Currency Future	28	32	28	32	0.00
17/07/2009	£ / R On 14-September-09	16.10	Put	Currency Future	2780	2698	2780	2698	0.00
17/07/2009	£ / R On 14-September-09	15.05	Call	Currency Future	64	74	64	74	0.00
17/07/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1766	1690	1766	1690	0.00
17/07/2009	£ / R On 14-September-09	15.55	Call	Currency Future	41	46	41	46	0.00
17/07/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2243	2163	2243	2163	0.00
17/07/2009	£ / R On 14-September-09	15.75	Call	Currency Future	36	40	36	40	0.00
17/07/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2437	2356	2437	2356	0.00
17/07/2009	£ / R On 14-September-09	15.55	Call	Currency Future	41	46	41	46	0.00
17/07/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2243	2163	2243	2163	0.00
17/07/2009	£ / R On 14-September-09	15.85	Call	Currency Future	33	37	33	37	0.00
17/07/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2535	2453	2535	2453	0.00
17/07/2009	£ / R On 14-September-09	15.95	Call	Currency Future	31	35	31	35	0.00
17/07/2009	£ / R On 14-September-09	15.95	Put	Currency Future	2633	2551	2633	2551	0.00
17/07/2009	£ / R On 14-September-09	16.05	Call	Currency Future	29	33	29	33	0.00
17/07/2009	£ / R On 14-September-09	16.05	Put	Currency Future	2731	2649	2731	2649	0.00
17/07/2009	£ / R On 14-September-09	14.40	Call	Currency Future	126	143	126	143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1178	1109	1178	1109	0.00
17/07/2009	£ / R On 14-September-09	16.30	Call	Currency Future	25	28	25	28	0.00
17/07/2009	£ / R On 14-September-09	16.30	Put	Currency Future	2977	2894	2977	2894	0.00
17/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	364	387	364	387	0.00
17/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1387	1323	1387	1323	0.00
17/07/2009	£ / R On 14-December-09	14.70	Call	Currency Future	345	366	345	366	0.00
17/07/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1467	1402	1467	1402	0.00
17/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	326	347	326	347	0.00
17/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1549	1482	1549	1482	0.00
17/07/2009	£ / R On 14-December-09	15.00	Call	Currency Future	293	311	293	311	0.00
17/07/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1716	1647	1716	1647	0.00
17/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	278	295	278	295	0.00
17/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1801	1731	1801	1731	0.00
17/07/2009	£ / R On 14-December-09	15.20	Call	Currency Future	264	281	264	281	0.00
17/07/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1887	1816	1887	1816	0.00
17/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	215	230	215	230	0.00
17/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2238	2165	2238	2165	0.00
17/07/2009	£ / R On 14-September-09	14.15	Call	Currency Future	165	187	165	187	0.00
17/07/2009	£ / R On 14-September-09	14.15	Put	Currency Future	967	903	967	903	0.00
17/07/2009	£ / R On 14-September-09	14.65	Call	Currency Future	97	110	97	110	0.00
17/07/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1398	1326	1398	1326	0.00
17/07/2009	£ / R On 14-September-09	15.15	Call	Currency Future	58	67	58	67	0.00
17/07/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1860	1783	1860	1783	0.00
17/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	484	515	484	515	0.00
17/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1007	950	1007	950	0.00
17/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	457	486	457	486	0.00
17/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1080	1021	1080	1021	0.00
17/07/2009	£ / R On 14-September-09	14.60	Call	Currency Future	102	116	102	116	0.00
17/07/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1354	1282	1354	1282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	545	579	545	579	0.00
17/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	867	814	867	814	0.00
17/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	364	387	364	387	0.00
17/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1387	1323	1387	1323	0.00
17/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	470	500	470	500	0.00
17/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1043	986	1043	986	0.00
17/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	374	398	374	398	0.00
17/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1347	1284	1347	1284	0.00
17/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	354	377	354	377	0.00
17/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1427	1362	1427	1362	0.00
17/07/2009	£ / R On 14-December-09	14.75	Call	Currency Future	335	356	335	356	0.00
17/07/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1508	1442	1508	1442	0.00
17/07/2009	£ / R On 14-December-09	15.15	Call	Currency Future	271	288	271	288	0.00
17/07/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1844	1774	1844	1774	0.00
17/07/2009	£ / R On 14-September-09	13.75	Call	Currency Future	256	287	256	287	0.00
17/07/2009	£ / R On 14-September-09	13.75	Put	Currency Future	658	603	658	603	0.00
17/07/2009	£ / R On 14-September-09	13.85	Call	Currency Future	229	258	229	258	0.00
17/07/2009	£ / R On 14-September-09	13.85	Put	Currency Future	731	674	731	674	0.00
17/07/2009	£ / R On 14-September-09	14.05	Call	Currency Future	184	208	184	208	0.00
17/07/2009	£ / R On 14-September-09	14.05	Put	Currency Future	886	824	886	824	0.00
17/07/2009	£ / R On 14-September-09	14.55	Call	Currency Future	107	122	107	122	0.00
17/07/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1309	1238	1309	1238	0.00
17/07/2009	£ / R On 14-September-09	13.80	Call	Currency Future	242	272	242	272	0.00
17/07/2009	£ / R On 14-September-09	13.80	Put	Currency Future	694	638	694	638	0.00
17/07/2009	£ / R On 14-September-09	13.70	Call	Currency Future	270	303	270	303	0.00
17/07/2009	£ / R On 14-September-09	13.70	Put	Currency Future	622	569	622	569	0.00
17/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	561	596	561	596	0.00
17/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	834	782	834	782	0.00
17/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	529	562	529	562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	902	848	902	848	0.00
17/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	470	500	470	500	0.00
17/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1043	986	1043	986	0.00
17/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	374	398	374	398	0.00
17/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1347	1284	1347	1284	0.00
17/07/2009	£ / R On 14-December-09	14.95	Call	Currency Future	301	320	301	320	0.00
17/07/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1674	1606	1674	1606	0.00
17/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	354	377	354	377	0.00
17/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1427	1362	1427	1362	0.00
17/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	285	303	285	303	0.00
17/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1758	1689	1758	1689	0.00
17/07/2009	£ / R On 14-September-09	14.35	Call	Currency Future	133	151	133	151	0.00
17/07/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1135	1067	1135	1067	0.00
17/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	545	579	545	579	0.00
17/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	867	814	867	814	0.00
17/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	407	433	407	433	0.00
17/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1230	1169	1230	1169	0.00
17/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	309	329	309	329	0.00
17/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1632	1564	1632	1564	0.00
17/07/2009	£ / R On 14-September-09	13.60	Call	Currency Future	301	337	301	337	0.00
17/07/2009	£ / R On 14-September-09	13.60	Put	Currency Future	553	503	553	503	0.00
17/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	419	446	419	446	0.00
17/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1192	1131	1192	1131	0.00
17/07/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1964	2039	1964	2039	0.00
17/07/2009	£ / R On 14-June-10	12.35	Put	Currency Future	287	268	287	268	0.00
17/07/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1611	1680	1611	1680	0.00
17/07/2009	£ / R On 14-June-10	12.85	Put	Currency Future	434	409	434	409	0.00
17/07/2009	£ / R On 14-June-10	15.35	Call	Currency Future	647	673	647	673	0.00
17/07/2009	£ / R On 14-June-10	15.35	Put	Currency Future	1970	1903	1970	1903	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	16.35	Call	Currency Future	469	489	469	489	0.00
17/07/2009	£ / R On 14-June-10	16.35	Put	Currency Future	2792	2718	2792	2718	0.00
17/07/2009	£ / R On 14-June-10	17.35	Call	Currency Future	343	357	343	357	0.00
17/07/2009	£ / R On 14-June-10	17.35	Put	Currency Future	3666	3587	3666	3587	0.00
17/07/2009	£ / R On 14-June-10	18.35	Call	Currency Future	256	267	256	267	0.00
17/07/2009	£ / R On 14-June-10	18.35	Put	Currency Future	4579	4496	4579	4496	0.00
17/07/2009	£ / R On 14-June-10	12.30	Call	Currency Future	2001	2077	2001	2077	0.00
17/07/2009	£ / R On 14-June-10	12.30	Put	Currency Future	274	256	274	256	0.00
17/07/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1645	1714	1645	1714	0.00
17/07/2009	£ / R On 14-June-10	12.80	Put	Currency Future	417	393	417	393	0.00
17/07/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1351	1406	1351	1406	0.00
17/07/2009	£ / R On 14-June-10	13.30	Put	Currency Future	624	585	624	585	0.00
17/07/2009	£ / R On 14-June-10	15.30	Call	Currency Future	658	685	658	685	0.00
17/07/2009	£ / R On 14-June-10	15.30	Put	Currency Future	1931	1864	1931	1864	0.00
17/07/2009	£ / R On 14-June-10	16.30	Call	Currency Future	477	497	477	497	0.00
17/07/2009	£ / R On 14-June-10	16.30	Put	Currency Future	2750	2676	2750	2676	0.00
17/07/2009	£ / R On 14-June-10	17.30	Call	Currency Future	348	363	348	363	0.00
17/07/2009	£ / R On 14-June-10	17.30	Put	Currency Future	3621	3542	3621	3542	0.00
17/07/2009	£ / R On 14-June-10	18.30	Call	Currency Future	260	271	260	271	0.00
17/07/2009	£ / R On 14-June-10	18.30	Put	Currency Future	4532	4451	4532	4451	0.00
17/07/2009	£ / R On 14-September-09	8.10	Call	Currency Future	5248	5334	5248	5334	0.00
17/07/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
17/07/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3752	3838	3752	3838	0.00
17/07/2009	£ / R On 14-September-09	9.60	Put	Currency Future	4	4	4	4	0.00
17/07/2009	£ / R On 14-September-09	11.10	Call	Currency Future	2267	2352	2267	2352	0.00
17/07/2009	£ / R On 14-September-09	11.10	Put	Currency Future	19	18	19	18	0.00
17/07/2009	£ / R On 14-September-09	12.60	Call	Currency Future	859	927	859	927	0.00
17/07/2009	£ / R On 14-September-09	12.60	Put	Currency Future	111	93	111	93	0.00
17/07/2009	£ / R On 14-September-09	17.10	Call	Currency Future	17	18	17	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	17.10	Put	Currency Future	3769	3684	3769	3684	0.00
17/07/2009	£ / R On 14-September-09	18.60	Call	Currency Future	7	8	7	8	0.00
17/07/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5259	5174	5259	5174	0.00
17/07/2009	£ / R On 14-September-09	20.10	Call	Currency Future	3	3	3	3	0.00
17/07/2009	£ / R On 14-September-09	20.10	Put	Currency Future	6755	6670	6755	6670	0.00
17/07/2009	£ / R On 14-December-09	8.30	Call	Currency Future	5279	5366	5279	5366	0.00
17/07/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
17/07/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3798	3885	3798	3885	0.00
17/07/2009	£ / R On 14-December-09	9.80	Put	Currency Future	21	20	21	20	0.00
17/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	2334	2420	2334	2420	0.00
17/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	57	56	57	56	0.00
17/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	1071	1132	1071	1132	0.00
17/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	294	267	294	267	0.00
17/07/2009	£ / R On 14-December-09	15.80	Call	Currency Future	192	206	192	206	0.00
17/07/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2414	2341	2414	2341	0.00
17/07/2009	£ / R On 14-December-09	17.30	Call	Currency Future	84	91	84	91	0.00
17/07/2009	£ / R On 14-December-09	17.30	Put	Currency Future	3807	3727	3807	3727	0.00
17/07/2009	£ / R On 14-December-09	18.80	Call	Currency Future	40	43	40	43	0.00
17/07/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5263	5179	5263	5179	0.00
17/07/2009	£ / R On 14-December-09	20.30	Call	Currency Future	23	24	23	24	0.00
17/07/2009	£ / R On 14-December-09	20.30	Put	Currency Future	6745	6659	6745	6659	0.00
17/07/2009	£ / R On 14-June-10	8.60	Call	Currency Future	5434	5527	5434	5527	0.00
17/07/2009	£ / R On 14-June-10	8.60	Put	Currency Future	7	6	7	6	0.00
17/07/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3982	4075	3982	4075	0.00
17/07/2009	£ / R On 14-June-10	10.10	Put	Currency Future	55	54	55	54	0.00
17/07/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2571	2655	2571	2655	0.00
17/07/2009	£ / R On 14-June-10	11.60	Put	Currency Future	144	134	144	134	0.00
17/07/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1457	1516	1457	1516	0.00
17/07/2009	£ / R On 14-June-10	13.10	Put	Currency Future	530	495	530	495	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	16.10	Call	Currency Future	509	531	509	531	0.00
17/07/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2582	2510	2582	2510	0.00
17/07/2009	£ / R On 14-June-10	17.60	Call	Currency Future	319	332	319	332	0.00
17/07/2009	£ / R On 14-June-10	17.60	Put	Currency Future	3891	3811	3891	3811	0.00
17/07/2009	£ / R On 14-June-10	19.10	Call	Currency Future	206	215	206	215	0.00
17/07/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5278	5194	5278	5194	0.00
17/07/2009	£ / R On 14-June-10	20.60	Call	Currency Future	135	142	135	142	0.00
17/07/2009	£ / R On 14-June-10	20.60	Put	Currency Future	6708	6621	6708	6621	0.00
17/07/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5698	5784	5698	5784	0.00
17/07/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
17/07/2009	£ / R On 14-September-09	9.15	Call	Currency Future	4200	4285	4200	4285	0.00
17/07/2009	£ / R On 14-September-09	9.15	Put	Currency Future	2	1	2	1	0.00
17/07/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2709	2795	2709	2795	0.00
17/07/2009	£ / R On 14-September-09	10.65	Put	Currency Future	11	11	11	11	0.00
17/07/2009	£ / R On 14-September-09	12.15	Call	Currency Future	1249	1333	1249	1333	0.00
17/07/2009	£ / R On 14-September-09	12.15	Put	Currency Future	51	49	51	49	0.00
17/07/2009	£ / R On 14-September-09	16.65	Call	Currency Future	21	23	21	23	0.00
17/07/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3323	3239	3323	3239	0.00
17/07/2009	£ / R On 14-September-09	18.15	Call	Currency Future	9	10	9	10	0.00
17/07/2009	£ / R On 14-September-09	18.15	Put	Currency Future	4811	4726	4811	4726	0.00
17/07/2009	£ / R On 14-September-09	19.65	Call	Currency Future	4	4	4	4	0.00
17/07/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6306	6221	6306	6221	0.00
17/07/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5728	5815	5728	5815	0.00
17/07/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
17/07/2009	£ / R On 14-December-09	9.35	Call	Currency Future	4239	4325	4239	4325	0.00
17/07/2009	£ / R On 14-December-09	9.35	Put	Currency Future	12	11	12	11	0.00
17/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2771	2857	2771	2857	0.00
17/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	44	43	44	43	0.00
17/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1398	1473	1398	1473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	170	158	170	158	0.00
17/07/2009	£ / R On 14-December-09	15.35	Call	Currency Future	245	260	245	260	0.00
17/07/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2018	1946	2018	1946	0.00
17/07/2009	£ / R On 14-December-09	16.85	Call	Currency Future	107	115	107	115	0.00
17/07/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3380	3301	3380	3301	0.00
17/07/2009	£ / R On 14-December-09	18.35	Call	Currency Future	50	53	50	53	0.00
17/07/2009	£ / R On 14-December-09	18.35	Put	Currency Future	4822	4739	4822	4739	0.00
17/07/2009	£ / R On 14-December-09	19.85	Call	Currency Future	26	27	26	27	0.00
17/07/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6299	6213	6299	6213	0.00
17/07/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5880	5973	5880	5973	0.00
17/07/2009	£ / R On 14-June-10	8.15	Put	Currency Future	3	3	3	3	0.00
17/07/2009	£ / R On 14-June-10	9.65	Call	Currency Future	4411	4502	4411	4502	0.00
17/07/2009	£ / R On 14-June-10	9.65	Put	Currency Future	34	31	34	31	0.00
17/07/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2969	3055	2969	3055	0.00
17/07/2009	£ / R On 14-June-10	11.15	Put	Currency Future	92	85	92	85	0.00
17/07/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1747	1819	1747	1819	0.00
17/07/2009	£ / R On 14-June-10	12.65	Put	Currency Future	370	348	370	348	0.00
17/07/2009	£ / R On 14-June-10	15.65	Call	Currency Future	587	611	587	611	0.00
17/07/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2210	2140	2210	2140	0.00
17/07/2009	£ / R On 14-June-10	17.15	Call	Currency Future	364	380	364	380	0.00
17/07/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3487	3409	3487	3409	0.00
17/07/2009	£ / R On 14-June-10	18.65	Call	Currency Future	234	244	234	244	0.00
17/07/2009	£ / R On 14-June-10	18.65	Put	Currency Future	4857	4774	4857	4774	0.00
17/07/2009	£ / R On 14-June-10	20.15	Call	Currency Future	154	162	154	162	0.00
17/07/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6277	6191	6277	6191	0.00
17/07/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5948	6034	5948	6034	0.00
17/07/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	£ / R On 14-September-09	8.90	Call	Currency Future	4449	4535	4449	4535	0.00
17/07/2009	£ / R On 14-September-09	8.90	Put	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
17/07/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2957	3042	2957	3042	0.00
17/07/2009	£ / R On 14-September-09	10.40	Put	Currency Future	8	8	8	8	0.00
17/07/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1489	1573	1489	1573	0.00
17/07/2009	£ / R On 14-September-09	11.90	Put	Currency Future	41	39	41	39	0.00
17/07/2009	£ / R On 14-September-09	16.40	Call	Currency Future	24	26	24	26	0.00
17/07/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3076	2992	3076	2992	0.00
17/07/2009	£ / R On 14-September-09	17.90	Call	Currency Future	11	12	11	12	0.00
17/07/2009	£ / R On 14-September-09	17.90	Put	Currency Future	4562	4478	4562	4478	0.00
17/07/2009	£ / R On 14-September-09	19.40	Call	Currency Future	5	5	5	5	0.00
17/07/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6056	5971	6056	5971	0.00
17/07/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5977	6065	5977	6065	0.00
17/07/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	£ / R On 14-December-09	9.10	Call	Currency Future	4485	4571	4485	4571	0.00
17/07/2009	£ / R On 14-December-09	9.10	Put	Currency Future	8	7	8	7	0.00
17/07/2009	£ / R On 14-December-09	10.60	Call	Currency Future	3015	3102	3015	3102	0.00
17/07/2009	£ / R On 14-December-09	10.60	Put	Currency Future	38	37	38	37	0.00
17/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1606	1683	1606	1683	0.00
17/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	129	119	129	119	0.00
17/07/2009	£ / R On 14-December-09	16.60	Call	Currency Future	122	132	122	132	0.00
17/07/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3145	3067	3145	3067	0.00
17/07/2009	£ / R On 14-December-09	18.10	Call	Currency Future	56	61	56	61	0.00
17/07/2009	£ / R On 14-December-09	18.10	Put	Currency Future	4579	4496	4579	4496	0.00
17/07/2009	£ / R On 14-December-09	19.60	Call	Currency Future	28	30	28	30	0.00
17/07/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6051	5965	6051	5965	0.00
17/07/2009	£ / R On 14-June-10	7.90	Call	Currency Future	6129	6222	6129	6222	0.00
17/07/2009	£ / R On 14-June-10	7.90	Put	Currency Future	2	2	2	2	0.00
17/07/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4652	4743	4652	4743	0.00
17/07/2009	£ / R On 14-June-10	9.40	Put	Currency Future	24	22	24	22	0.00
17/07/2009	£ / R On 14-June-10	10.90	Call	Currency Future	3202	3295	3202	3295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	10.90	Put	Currency Future	75	74	75	74	0.00
17/07/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1927	2001	1927	2001	0.00
17/07/2009	£ / R On 14-June-10	12.40	Put	Currency Future	300	281	300	281	0.00
17/07/2009	£ / R On 14-June-10	15.40	Call	Currency Future	637	662	637	662	0.00
17/07/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2009	1942	2009	1942	0.00
17/07/2009	£ / R On 14-June-10	16.90	Call	Currency Future	393	410	393	410	0.00
17/07/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3266	3189	3266	3189	0.00
17/07/2009	£ / R On 14-June-10	18.40	Call	Currency Future	252	263	252	263	0.00
17/07/2009	£ / R On 14-June-10	18.40	Put	Currency Future	4625	4543	4625	4543	0.00
17/07/2009	£ / R On 14-June-10	19.90	Call	Currency Future	166	173	166	173	0.00
17/07/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6038	5952	6038	5952	0.00
17/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	739	787	739	787	0.00
17/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	562	522	562	522	0.00
17/07/2009	£ / R On 14-September-09	12.65	Call	Currency Future	821	888	821	888	0.00
17/07/2009	£ / R On 14-September-09	12.65	Put	Currency Future	123	104	123	104	0.00
17/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1009	1067	1009	1067	0.00
17/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	332	303	332	303	0.00
17/07/2009	£ / R On 14-June-10	9.50	Call	Currency Future	4555	4646	4555	4646	0.00
17/07/2009	£ / R On 14-June-10	9.50	Put	Currency Future	28	25	28	25	0.00
17/07/2009	£ / R On 14-June-10	10.50	Call	Currency Future	3592	3684	3592	3684	0.00
17/07/2009	£ / R On 14-June-10	10.50	Put	Currency Future	64	64	64	64	0.00
17/07/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2658	2742	2658	2742	0.00
17/07/2009	£ / R On 14-June-10	11.50	Put	Currency Future	130	121	130	121	0.00
17/07/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1854	1927	1854	1927	0.00
17/07/2009	£ / R On 14-June-10	12.50	Put	Currency Future	327	306	327	306	0.00
17/07/2009	£ / R On 14-June-10	14.50	Call	Currency Future	866	902	866	902	0.00
17/07/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1339	1281	1339	1281	0.00
17/07/2009	£ / R On 14-June-10	15.50	Call	Currency Future	616	641	616	641	0.00
17/07/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2089	2020	2089	2020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	16.50	Call	Currency Future	447	466	447	466	0.00
17/07/2009	£ / R On 14-June-10	16.50	Put	Currency Future	2919	2845	2919	2845	0.00
17/07/2009	£ / R On 14-September-09	12.50	Call	Currency Future	937	1008	937	1008	0.00
17/07/2009	£ / R On 14-September-09	12.50	Put	Currency Future	89	74	89	74	0.00
17/07/2009	£ / R On 14-September-09	12.70	Call	Currency Future	784	850	784	850	0.00
17/07/2009	£ / R On 14-September-09	12.70	Put	Currency Future	136	116	136	116	0.00
17/07/2009	£ / R On 14-September-09	12.80	Call	Currency Future	713	776	713	776	0.00
17/07/2009	£ / R On 14-September-09	12.80	Put	Currency Future	165	142	165	142	0.00
17/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1203	1272	1203	1272	0.00
17/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	226	208	226	208	0.00
17/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	1136	1199	1136	1199	0.00
17/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	259	234	259	234	0.00
17/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1009	1067	1009	1067	0.00
17/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	332	303	332	303	0.00
17/07/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3689	3782	3689	3782	0.00
17/07/2009	£ / R On 14-June-10	10.40	Put	Currency Future	62	61	62	61	0.00
17/07/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2745	2831	2745	2831	0.00
17/07/2009	£ / R On 14-June-10	11.40	Put	Currency Future	118	110	118	110	0.00
17/07/2009	£ / R On 14-June-10	14.40	Call	Currency Future	898	935	898	935	0.00
17/07/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1270	1214	1270	1214	0.00
17/07/2009	£ / R On 14-June-10	16.40	Call	Currency Future	461	481	461	481	0.00
17/07/2009	£ / R On 14-June-10	16.40	Put	Currency Future	2834	2760	2834	2760	0.00
17/07/2009	£ / R On 14-June-10	17.40	Call	Currency Future	338	352	338	352	0.00
17/07/2009	£ / R On 14-June-10	17.40	Put	Currency Future	3711	3631	3711	3631	0.00
17/07/2009	£ / R On 14-September-09	12.45	Call	Currency Future	978	1050	978	1050	0.00
17/07/2009	£ / R On 14-September-09	12.45	Put	Currency Future	80	66	80	66	0.00
17/07/2009	£ / R On 14-September-09	12.55	Call	Currency Future	898	967	898	967	0.00
17/07/2009	£ / R On 14-September-09	12.55	Put	Currency Future	100	83	100	83	0.00
17/07/2009	£ / R On 14-September-09	12.85	Call	Currency Future	679	741	679	741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	12.85	Put	Currency Future	181	157	181	157	0.00
17/07/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4700	4791	4700	4791	0.00
17/07/2009	£ / R On 14-June-10	9.35	Put	Currency Future	23	20	23	20	0.00
17/07/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3738	3831	3738	3831	0.00
17/07/2009	£ / R On 14-June-10	10.35	Put	Currency Future	61	60	61	60	0.00
17/07/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2790	2875	2790	2875	0.00
17/07/2009	£ / R On 14-June-10	11.35	Put	Currency Future	112	104	112	104	0.00
17/07/2009	£ / R On 14-June-10	17.55	Call	Currency Future	323	337	323	337	0.00
17/07/2009	£ / R On 14-June-10	17.55	Put	Currency Future	3846	3766	3846	3766	0.00
17/07/2009	£ / R On 14-June-10	14.75	Call	Currency Future	793	826	793	826	0.00
17/07/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1516	1455	1516	1455	0.00
17/07/2009	£ / R On 14-June-10	15.75	Call	Currency Future	569	592	569	592	0.00
17/07/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2292	2221	2292	2221	0.00
17/07/2009	£ / R On 14-June-10	16.75	Call	Currency Future	412	430	412	430	0.00
17/07/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3135	3059	3135	3059	0.00
17/07/2009	£ / R On 14-June-10	17.75	Call	Currency Future	305	318	305	318	0.00
17/07/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4028	3947	4028	3947	0.00
17/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	1103	1165	1103	1165	0.00
17/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	276	251	276	251	0.00
17/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	1039	1099	1039	1099	0.00
17/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	312	285	312	285	0.00
17/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	921	976	921	976	0.00
17/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	393	362	393	362	0.00
17/07/2009	£ / R On 14-December-09	13.25	Call	Currency Future	813	864	813	864	0.00
17/07/2009	£ / R On 14-December-09	13.25	Put	Currency Future	486	449	486	449	0.00
17/07/2009	£ / R On 14-June-10	15.00	Call	Currency Future	728	757	728	757	0.00
17/07/2009	£ / R On 14-June-10	15.00	Put	Currency Future	1700	1637	1700	1637	0.00
17/07/2009	£ / R On 14-June-10	16.00	Call	Currency Future	527	548	527	548	0.00
17/07/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2500	2427	2500	2427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	17.00	Call	Currency Future	381	397	381	397	0.00
17/07/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3354	3277	3354	3277	0.00
17/07/2009	£ / R On 14-June-10	18.00	Call	Currency Future	285	296	285	296	0.00
17/07/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4257	4176	4257	4176	0.00
17/07/2009	£ / R On 14-June-10	9.75	Call	Currency Future	4316	4406	4316	4406	0.00
17/07/2009	£ / R On 14-June-10	9.75	Put	Currency Future	39	35	39	35	0.00
17/07/2009	£ / R On 14-June-10	10.75	Call	Currency Future	3348	3441	3348	3441	0.00
17/07/2009	£ / R On 14-June-10	10.75	Put	Currency Future	71	70	71	70	0.00
17/07/2009	£ / R On 14-June-10	11.75	Call	Currency Future	2442	2525	2442	2525	0.00
17/07/2009	£ / R On 14-June-10	11.75	Put	Currency Future	165	155	165	155	0.00
17/07/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1678	1748	1678	1748	0.00
17/07/2009	£ / R On 14-June-10	12.75	Put	Currency Future	401	378	401	378	0.00
17/07/2009	£ / R On 14-June-10	15.25	Call	Currency Future	669	696	669	696	0.00
17/07/2009	£ / R On 14-June-10	15.25	Put	Currency Future	1892	1825	1892	1825	0.00
17/07/2009	£ / R On 14-June-10	16.25	Call	Currency Future	485	505	485	505	0.00
17/07/2009	£ / R On 14-June-10	16.25	Put	Currency Future	2707	2635	2707	2635	0.00
17/07/2009	£ / R On 14-June-10	17.25	Call	Currency Future	353	368	353	368	0.00
17/07/2009	£ / R On 14-June-10	17.25	Put	Currency Future	3576	3498	3576	3498	0.00
17/07/2009	£ / R On 14-June-10	18.25	Call	Currency Future	264	275	264	275	0.00
17/07/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4486	4405	4486	4405	0.00
17/07/2009	£ / R On 14-June-10	9.90	Call	Currency Future	4174	4263	4174	4263	0.00
17/07/2009	£ / R On 14-June-10	9.90	Put	Currency Future	47	43	47	43	0.00
17/07/2009	£ / R On 14-June-10	11.90	Call	Currency Future	2316	2398	2316	2398	0.00
17/07/2009	£ / R On 14-June-10	11.90	Put	Currency Future	189	178	189	178	0.00
17/07/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1578	1646	1578	1646	0.00
17/07/2009	£ / R On 14-June-10	12.90	Put	Currency Future	451	425	451	425	0.00
17/07/2009	£ / R On 15-March-10	9.50	Call	Currency Future	4329	4417	4329	4417	0.00
17/07/2009	£ / R On 15-March-10	9.50	Put	Currency Future	24	22	24	22	0.00
17/07/2009	£ / R On 15-March-10	10.50	Call	Currency Future	3358	3446	3358	3446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	10.50	Put	Currency Future	53	52	53	52	0.00
17/07/2009	£ / R On 15-March-10	11.50	Call	Currency Future	2404	2491	2404	2491	0.00
17/07/2009	£ / R On 15-March-10	11.50	Put	Currency Future	99	96	99	96	0.00
17/07/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1574	1645	1574	1645	0.00
17/07/2009	£ / R On 15-March-10	12.50	Put	Currency Future	269	250	269	250	0.00
17/07/2009	£ / R On 15-March-10	14.50	Call	Currency Future	631	662	631	662	0.00
17/07/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1326	1267	1326	1267	0.00
17/07/2009	£ / R On 15-March-10	15.50	Call	Currency Future	420	440	420	440	0.00
17/07/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2115	2045	2115	2045	0.00
17/07/2009	£ / R On 15-March-10	16.50	Call	Currency Future	284	298	284	298	0.00
17/07/2009	£ / R On 15-March-10	16.50	Put	Currency Future	2978	2903	2978	2903	0.00
17/07/2009	£ / R On 15-March-10	17.50	Call	Currency Future	196	206	196	206	0.00
17/07/2009	£ / R On 15-March-10	17.50	Put	Currency Future	3891	3811	3891	3811	0.00
17/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	513	546	513	546	0.00
17/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	936	881	936	881	0.00
17/07/2009	£ / R On 14-June-10	9.95	Call	Currency Future	4127	4216	4127	4216	0.00
17/07/2009	£ / R On 14-June-10	9.95	Put	Currency Future	50	45	50	45	0.00
17/07/2009	£ / R On 14-June-10	10.95	Call	Currency Future	3154	3246	3154	3246	0.00
17/07/2009	£ / R On 14-June-10	10.95	Put	Currency Future	77	76	77	76	0.00
17/07/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2275	2357	2275	2357	0.00
17/07/2009	£ / R On 14-June-10	11.95	Put	Currency Future	198	186	198	186	0.00
17/07/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1546	1613	1546	1613	0.00
17/07/2009	£ / R On 14-June-10	12.95	Put	Currency Future	469	442	469	442	0.00
17/07/2009	£ / R On 14-June-10	15.45	Call	Currency Future	626	652	626	652	0.00
17/07/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2049	1981	2049	1981	0.00
17/07/2009	£ / R On 14-June-10	16.45	Call	Currency Future	454	473	454	473	0.00
17/07/2009	£ / R On 14-June-10	16.45	Put	Currency Future	2877	2803	2877	2803	0.00
17/07/2009	£ / R On 14-June-10	17.45	Call	Currency Future	333	347	333	347	0.00
17/07/2009	£ / R On 14-June-10	17.45	Put	Currency Future	3756	3676	3756	3676	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	18.45	Call	Currency Future	248	259	248	259	0.00
17/07/2009	£ / R On 14-June-10	18.45	Put	Currency Future	4671	4589	4671	4589	0.00
17/07/2009	£ / R On 15-March-10	9.60	Call	Currency Future	4233	4320	4233	4320	0.00
17/07/2009	£ / R On 15-March-10	9.60	Put	Currency Future	28	25	28	25	0.00
17/07/2009	£ / R On 15-March-10	10.60	Call	Currency Future	3260	3349	3260	3349	0.00
17/07/2009	£ / R On 15-March-10	10.60	Put	Currency Future	55	54	55	54	0.00
17/07/2009	£ / R On 15-March-10	11.60	Call	Currency Future	2311	2398	2311	2398	0.00
17/07/2009	£ / R On 15-March-10	11.60	Put	Currency Future	106	103	106	103	0.00
17/07/2009	£ / R On 15-March-10	12.60	Call	Currency Future	1502	1572	1502	1572	0.00
17/07/2009	£ / R On 15-March-10	12.60	Put	Currency Future	297	277	297	277	0.00
17/07/2009	£ / R On 15-March-10	14.60	Call	Currency Future	605	634	605	634	0.00
17/07/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1400	1339	1400	1339	0.00
17/07/2009	£ / R On 15-March-10	15.60	Call	Currency Future	405	424	405	424	0.00
17/07/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2200	2129	2200	2129	0.00
17/07/2009	£ / R On 15-March-10	16.60	Call	Currency Future	273	287	273	287	0.00
17/07/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3068	2992	3068	2992	0.00
17/07/2009	£ / R On 15-March-10	17.60	Call	Currency Future	189	199	189	199	0.00
17/07/2009	£ / R On 15-March-10	17.60	Put	Currency Future	3984	3904	3984	3904	0.00
17/07/2009	£ / R On 14-September-09	13.35	Call	Currency Future	395	442	395	442	0.00
17/07/2009	£ / R On 14-September-09	13.35	Put	Currency Future	397	358	397	358	0.00
17/07/2009	£ / R On 14-June-10	10.05	Call	Currency Future	4031	4122	4031	4122	0.00
17/07/2009	£ / R On 14-June-10	10.05	Put	Currency Future	54	51	54	51	0.00
17/07/2009	£ / R On 14-June-10	11.05	Call	Currency Future	3060	3149	3060	3149	0.00
17/07/2009	£ / R On 14-June-10	11.05	Put	Currency Future	83	79	83	79	0.00
17/07/2009	£ / R On 14-June-10	12.05	Call	Currency Future	2194	2274	2194	2274	0.00
17/07/2009	£ / R On 14-June-10	12.05	Put	Currency Future	217	203	217	203	0.00
17/07/2009	£ / R On 14-June-10	13.05	Call	Currency Future	1485	1548	1485	1548	0.00
17/07/2009	£ / R On 14-June-10	13.05	Put	Currency Future	508	477	508	477	0.00
17/07/2009	£ / R On 14-June-10	15.55	Call	Currency Future	606	631	606	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
17/07/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2129	2060	2129	2060	0.00
17/07/2009	£ / R On 14-June-10	16.55	Call	Currency Future	439	458	439	458	0.00
17/07/2009	£ / R On 14-June-10	16.55	Put	Currency Future	2962	2887	2962	2887	0.00
17/07/2009	£ / R On 14-June-10	18.55	Call	Currency Future	241	252	241	252	0.00
17/07/2009	£ / R On 14-June-10	18.55	Put	Currency Future	4764	4681	4764	4681	0.00
17/07/2009	£ / R On 15-March-10	9.70	Call	Currency Future	4137	4224	4137	4224	0.00
17/07/2009	£ / R On 15-March-10	9.70	Put	Currency Future	32	29	32	29	0.00
17/07/2009	£ / R On 15-March-10	10.70	Call	Currency Future	3163	3252	3163	3252	0.00
17/07/2009	£ / R On 15-March-10	10.70	Put	Currency Future	58	57	58	57	0.00
17/07/2009	£ / R On 15-March-10	11.70	Call	Currency Future	2218	2305	2218	2305	0.00
17/07/2009	£ / R On 15-March-10	11.70	Put	Currency Future	113	110	113	110	0.00
17/07/2009	£ / R On 15-March-10	12.70	Call	Currency Future	1432	1500	1432	1500	0.00
17/07/2009	£ / R On 15-March-10	12.70	Put	Currency Future	327	305	327	305	0.00
17/07/2009	£ / R On 15-March-10	14.70	Call	Currency Future	580	608	580	608	0.00
17/07/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1475	1413	1475	1413	0.00
17/07/2009	£ / R On 15-March-10	15.70	Call	Currency Future	390	408	390	408	0.00
17/07/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2285	2213	2285	2213	0.00
17/07/2009	£ / R On 15-March-10	16.70	Call	Currency Future	263	276	263	276	0.00
17/07/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3157	3081	3157	3081	0.00
17/07/2009	£ / R On 15-March-10	17.70	Call	Currency Future	183	192	183	192	0.00
17/07/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4078	3997	4078	3997	0.00
17/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	763	812	763	812	0.00
17/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	536	497	536	497	0.00
17/07/2009	£ / R On 15-March-10	9.80	Call	Currency Future	4042	4128	4042	4128	0.00
17/07/2009	£ / R On 15-March-10	9.80	Put	Currency Future	37	33	37	33	0.00
17/07/2009	£ / R On 15-March-10	10.80	Call	Currency Future	3067	3155	3067	3155	0.00
17/07/2009	£ / R On 15-March-10	10.80	Put	Currency Future	61	60	61	60	0.00
17/07/2009	£ / R On 15-March-10	11.80	Call	Currency Future	2126	2213	2126	2213	0.00
17/07/2009	£ / R On 15-March-10	11.80	Put	Currency Future	121	118	121	118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	12.80	Call	Currency Future	1364	1431	1364	1431	0.00
17/07/2009	£ / R On 15-March-10	12.80	Put	Currency Future	359	336	359	336	0.00
17/07/2009	£ / R On 15-March-10	14.80	Call	Currency Future	556	583	556	583	0.00
17/07/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1551	1488	1551	1488	0.00
17/07/2009	£ / R On 15-March-10	15.80	Call	Currency Future	376	393	376	393	0.00
17/07/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2371	2298	2371	2298	0.00
17/07/2009	£ / R On 15-March-10	16.80	Call	Currency Future	253	266	253	266	0.00
17/07/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3248	3171	3248	3171	0.00
17/07/2009	£ / R On 15-March-10	17.80	Call	Currency Future	177	186	177	186	0.00
17/07/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4172	4091	4172	4091	0.00
17/07/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3933	4026	3933	4026	0.00
17/07/2009	£ / R On 14-June-10	10.15	Put	Currency Future	56	55	56	55	0.00
17/07/2009	£ / R On 14-June-10	12.15	Call	Currency Future	2116	2194	2116	2194	0.00
17/07/2009	£ / R On 14-June-10	12.15	Put	Currency Future	239	223	239	223	0.00
17/07/2009	£ / R On 14-June-10	13.15	Call	Currency Future	1430	1487	1430	1487	0.00
17/07/2009	£ / R On 14-June-10	13.15	Put	Currency Future	553	517	553	517	0.00
17/07/2009	£ / R On 14-June-10	16.65	Call	Currency Future	426	444	426	444	0.00
17/07/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3048	2973	3048	2973	0.00
17/07/2009	£ / R On 14-June-10	17.65	Call	Currency Future	314	327	314	327	0.00
17/07/2009	£ / R On 14-June-10	17.65	Put	Currency Future	3937	3857	3937	3857	0.00
17/07/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3895	3984	3895	3984	0.00
17/07/2009	£ / R On 15-March-10	9.95	Put	Currency Future	40	39	40	39	0.00
17/07/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2923	3010	2923	3010	0.00
17/07/2009	£ / R On 15-March-10	10.95	Put	Currency Future	68	65	68	65	0.00
17/07/2009	£ / R On 15-March-10	11.95	Call	Currency Future	2001	2079	2001	2079	0.00
17/07/2009	£ / R On 15-March-10	11.95	Put	Currency Future	146	135	146	135	0.00
17/07/2009	£ / R On 15-March-10	12.95	Call	Currency Future	1274	1333	1274	1333	0.00
17/07/2009	£ / R On 15-March-10	12.95	Put	Currency Future	419	388	419	388	0.00
17/07/2009	£ / R On 15-March-10	14.95	Call	Currency Future	523	548	523	548	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	14.95	Put	Currency Future	1667	1603	1667	1603	0.00
17/07/2009	£ / R On 15-March-10	15.95	Call	Currency Future	353	371	353	371	0.00
17/07/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2498	2427	2498	2427	0.00
17/07/2009	£ / R On 15-March-10	16.95	Call	Currency Future	239	251	239	251	0.00
17/07/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3384	3306	3384	3306	0.00
17/07/2009	£ / R On 15-March-10	17.95	Call	Currency Future	166	176	166	176	0.00
17/07/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4311	4231	4311	4231	0.00
17/07/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3993	4080	3993	4080	0.00
17/07/2009	£ / R On 15-March-10	9.85	Put	Currency Future	38	36	38	36	0.00
17/07/2009	£ / R On 15-March-10	10.85	Call	Currency Future	3019	3106	3019	3106	0.00
17/07/2009	£ / R On 15-March-10	10.85	Put	Currency Future	64	62	64	62	0.00
17/07/2009	£ / R On 15-March-10	11.85	Call	Currency Future	2084	2167	2084	2167	0.00
17/07/2009	£ / R On 15-March-10	11.85	Put	Currency Future	129	122	129	122	0.00
17/07/2009	£ / R On 15-March-10	12.85	Call	Currency Future	1334	1397	1334	1397	0.00
17/07/2009	£ / R On 15-March-10	12.85	Put	Currency Future	379	352	379	352	0.00
17/07/2009	£ / R On 15-March-10	14.85	Call	Currency Future	545	571	545	571	0.00
17/07/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1589	1526	1589	1526	0.00
17/07/2009	£ / R On 15-March-10	15.85	Call	Currency Future	368	386	368	386	0.00
17/07/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2413	2341	2413	2341	0.00
17/07/2009	£ / R On 15-March-10	16.85	Call	Currency Future	248	261	248	261	0.00
17/07/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3293	3216	3293	3216	0.00
17/07/2009	£ / R On 15-March-10	17.85	Call	Currency Future	173	183	173	183	0.00
17/07/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4218	4138	4218	4138	0.00
17/07/2009	£ / R On 14-June-10	9.85	Call	Currency Future	4221	4311	4221	4311	0.00
17/07/2009	£ / R On 14-June-10	9.85	Put	Currency Future	44	40	44	40	0.00
17/07/2009	£ / R On 14-June-10	10.85	Call	Currency Future	3251	3343	3251	3343	0.00
17/07/2009	£ / R On 14-June-10	10.85	Put	Currency Future	74	73	74	73	0.00
17/07/2009	£ / R On 14-June-10	11.85	Call	Currency Future	2358	2441	2358	2441	0.00
17/07/2009	£ / R On 14-June-10	11.85	Put	Currency Future	181	170	181	170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	9.70	Call	Currency Future	4364	4454	4364	4454	0.00
17/07/2009	£ / R On 14-June-10	9.70	Put	Currency Future	36	33	36	33	0.00
17/07/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3397	3489	3397	3489	0.00
17/07/2009	£ / R On 14-June-10	10.70	Put	Currency Future	70	69	70	69	0.00
17/07/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2485	2568	2485	2568	0.00
17/07/2009	£ / R On 14-June-10	11.70	Put	Currency Future	158	148	158	148	0.00
17/07/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1713	1783	1713	1783	0.00
17/07/2009	£ / R On 14-June-10	12.70	Put	Currency Future	385	363	385	363	0.00
17/07/2009	£ / R On 14-June-10	15.20	Call	Currency Future	680	708	680	708	0.00
17/07/2009	£ / R On 14-June-10	15.20	Put	Currency Future	1853	1787	1853	1787	0.00
17/07/2009	£ / R On 14-June-10	16.20	Call	Currency Future	493	514	493	514	0.00
17/07/2009	£ / R On 14-June-10	16.20	Put	Currency Future	2666	2593	2666	2593	0.00
17/07/2009	£ / R On 14-June-10	17.20	Call	Currency Future	359	374	359	374	0.00
17/07/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3532	3453	3532	3453	0.00
17/07/2009	£ / R On 14-June-10	18.20	Call	Currency Future	268	280	268	280	0.00
17/07/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4440	4359	4440	4359	0.00
17/07/2009	£ / R On 15-March-10	9.55	Call	Currency Future	4281	4368	4281	4368	0.00
17/07/2009	£ / R On 15-March-10	9.55	Put	Currency Future	26	23	26	23	0.00
17/07/2009	£ / R On 15-March-10	10.55	Call	Currency Future	3309	3398	3309	3398	0.00
17/07/2009	£ / R On 15-March-10	10.55	Put	Currency Future	54	53	54	53	0.00
17/07/2009	£ / R On 15-March-10	11.55	Call	Currency Future	2357	2444	2357	2444	0.00
17/07/2009	£ / R On 15-March-10	11.55	Put	Currency Future	102	99	102	99	0.00
17/07/2009	£ / R On 15-March-10	12.55	Call	Currency Future	1538	1608	1538	1608	0.00
17/07/2009	£ / R On 15-March-10	12.55	Put	Currency Future	283	263	283	263	0.00
17/07/2009	£ / R On 15-March-10	14.55	Call	Currency Future	618	648	618	648	0.00
17/07/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1363	1303	1363	1303	0.00
17/07/2009	£ / R On 15-March-10	15.55	Call	Currency Future	412	432	412	432	0.00
17/07/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2157	2087	2157	2087	0.00
17/07/2009	£ / R On 15-March-10	16.55	Call	Currency Future	278	292	278	292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3023	2948	3023	2948	0.00
17/07/2009	£ / R On 15-March-10	17.55	Call	Currency Future	193	202	193	202	0.00
17/07/2009	£ / R On 15-March-10	17.55	Put	Currency Future	3937	3858	3937	3858	0.00
17/07/2009	£ / R On 15-March-10	9.75	Call	Currency Future	4089	4176	4089	4176	0.00
17/07/2009	£ / R On 15-March-10	9.75	Put	Currency Future	34	31	34	31	0.00
17/07/2009	£ / R On 15-March-10	10.75	Call	Currency Future	3115	3203	3115	3203	0.00
17/07/2009	£ / R On 15-March-10	10.75	Put	Currency Future	60	59	60	59	0.00
17/07/2009	£ / R On 15-March-10	11.75	Call	Currency Future	2172	2259	2172	2259	0.00
17/07/2009	£ / R On 15-March-10	11.75	Put	Currency Future	117	114	117	114	0.00
17/07/2009	£ / R On 15-March-10	12.75	Call	Currency Future	1398	1465	1398	1465	0.00
17/07/2009	£ / R On 15-March-10	12.75	Put	Currency Future	343	320	343	320	0.00
17/07/2009	£ / R On 15-March-10	14.75	Call	Currency Future	568	595	568	595	0.00
17/07/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1513	1451	1513	1451	0.00
17/07/2009	£ / R On 15-March-10	15.75	Call	Currency Future	383	401	383	401	0.00
17/07/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2328	2256	2328	2256	0.00
17/07/2009	£ / R On 15-March-10	16.75	Call	Currency Future	258	271	258	271	0.00
17/07/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3202	3126	3202	3126	0.00
17/07/2009	£ / R On 15-March-10	17.75	Call	Currency Future	180	189	180	189	0.00
17/07/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4125	4044	4125	4044	0.00
17/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	865	919	865	919	0.00
17/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	438	404	438	404	0.00
17/07/2009	£ / R On 15-March-10	9.65	Call	Currency Future	4185	4272	4185	4272	0.00
17/07/2009	£ / R On 15-March-10	9.65	Put	Currency Future	30	27	30	27	0.00
17/07/2009	£ / R On 15-March-10	10.65	Call	Currency Future	3212	3300	3212	3300	0.00
17/07/2009	£ / R On 15-March-10	10.65	Put	Currency Future	57	56	57	56	0.00
17/07/2009	£ / R On 15-March-10	11.65	Call	Currency Future	2265	2351	2265	2351	0.00
17/07/2009	£ / R On 15-March-10	11.65	Put	Currency Future	109	106	109	106	0.00
17/07/2009	£ / R On 15-March-10	12.65	Call	Currency Future	1467	1536	1467	1536	0.00
17/07/2009	£ / R On 15-March-10	12.65	Put	Currency Future	312	291	312	291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	14.65	Call	Currency Future	592	621	592	621	0.00
17/07/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1437	1376	1437	1376	0.00
17/07/2009	£ / R On 15-March-10	15.65	Call	Currency Future	397	416	397	416	0.00
17/07/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2242	2171	2242	2171	0.00
17/07/2009	£ / R On 15-March-10	16.65	Call	Currency Future	268	281	268	281	0.00
17/07/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3112	3037	3112	3037	0.00
17/07/2009	£ / R On 15-March-10	17.65	Call	Currency Future	186	195	186	195	0.00
17/07/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4031	3951	4031	3951	0.00
17/07/2009	£ / R On 14-September-09	12.70	Call	Currency Future	784	850	784	850	0.00
17/07/2009	£ / R On 14-September-09	12.70	Put	Currency Future	136	116	136	116	0.00
17/07/2009	£ / R On 14-September-09	13.20	Call	Currency Future	469	521	469	521	0.00
17/07/2009	£ / R On 14-September-09	13.20	Put	Currency Future	321	287	321	287	0.00
17/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	839	891	839	891	0.00
17/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	462	427	462	427	0.00
17/07/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3397	3489	3397	3489	0.00
17/07/2009	£ / R On 14-June-10	10.70	Put	Currency Future	70	69	70	69	0.00
17/07/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2485	2568	2485	2568	0.00
17/07/2009	£ / R On 14-June-10	11.70	Put	Currency Future	158	148	158	148	0.00
17/07/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1713	1783	1713	1783	0.00
17/07/2009	£ / R On 14-June-10	12.70	Put	Currency Future	385	363	385	363	0.00
17/07/2009	£ / R On 14-June-10	15.20	Call	Currency Future	680	708	680	708	0.00
17/07/2009	£ / R On 14-June-10	15.20	Put	Currency Future	1853	1787	1853	1787	0.00
17/07/2009	£ / R On 14-June-10	10.00	Call	Currency Future	4080	4169	4080	4169	0.00
17/07/2009	£ / R On 14-June-10	10.00	Put	Currency Future	53	48	53	48	0.00
17/07/2009	£ / R On 14-June-10	11.00	Call	Currency Future	3105	3198	3105	3198	0.00
17/07/2009	£ / R On 14-June-10	11.00	Put	Currency Future	78	77	78	77	0.00
17/07/2009	£ / R On 14-June-10	12.00	Call	Currency Future	2234	2315	2234	2315	0.00
17/07/2009	£ / R On 14-June-10	12.00	Put	Currency Future	207	195	207	195	0.00
17/07/2009	£ / R On 14-June-10	13.00	Call	Currency Future	1514	1580	1514	1580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	13.00	Put	Currency Future	486	459	486	459	0.00
17/07/2009	£ / R On 14-June-10	18.50	Call	Currency Future	245	255	245	255	0.00
17/07/2009	£ / R On 14-June-10	18.50	Put	Currency Future	4717	4635	4717	4635	0.00
17/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	484	515	484	515	0.00
17/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1007	950	1007	950	0.00
17/07/2009	£ / R On 14-June-10	11.10	Call	Currency Future	3014	3101	3014	3101	0.00
17/07/2009	£ / R On 14-June-10	11.10	Put	Currency Future	87	80	87	80	0.00
17/07/2009	£ / R On 14-June-10	12.10	Call	Currency Future	2155	2233	2155	2233	0.00
17/07/2009	£ / R On 14-June-10	12.10	Put	Currency Future	228	213	228	213	0.00
17/07/2009	£ / R On 14-June-10	15.60	Call	Currency Future	597	621	597	621	0.00
17/07/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2170	2100	2170	2100	0.00
17/07/2009	£ / R On 14-June-10	16.60	Call	Currency Future	432	451	432	451	0.00
17/07/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3005	2930	3005	2930	0.00
17/07/2009	£ / R On 14-June-10	18.60	Call	Currency Future	237	248	237	248	0.00
17/07/2009	£ / R On 14-June-10	18.60	Put	Currency Future	4810	4727	4810	4727	0.00
17/07/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3944	4033	3944	4033	0.00
17/07/2009	£ / R On 15-March-10	9.90	Put	Currency Future	39	38	39	38	0.00
17/07/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2971	3058	2971	3058	0.00
17/07/2009	£ / R On 15-March-10	10.90	Put	Currency Future	66	63	66	63	0.00
17/07/2009	£ / R On 15-March-10	11.90	Call	Currency Future	2043	2121	2043	2121	0.00
17/07/2009	£ / R On 15-March-10	11.90	Put	Currency Future	137	127	137	127	0.00
17/07/2009	£ / R On 15-March-10	12.90	Call	Currency Future	1304	1363	1304	1363	0.00
17/07/2009	£ / R On 15-March-10	12.90	Put	Currency Future	399	368	399	368	0.00
17/07/2009	£ / R On 15-March-10	14.90	Call	Currency Future	533	559	533	559	0.00
17/07/2009	£ / R On 15-March-10	14.90	Put	Currency Future	1628	1565	1628	1565	0.00
17/07/2009	£ / R On 15-March-10	15.90	Call	Currency Future	360	379	360	379	0.00
17/07/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2455	2384	2455	2384	0.00
17/07/2009	£ / R On 15-March-10	16.90	Call	Currency Future	243	256	243	256	0.00
17/07/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3338	3261	3338	3261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	17.90	Call	Currency Future	170	180	170	180	0.00
17/07/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4265	4185	4265	4185	0.00
17/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	716	762	716	762	0.00
17/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	588	548	588	548	0.00
17/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	529	562	529	562	0.00
17/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	902	848	902	848	0.00
17/07/2009	£ / R On 15-March-10	13.70	Call	Currency Future	900	944	900	944	0.00
17/07/2009	£ / R On 15-March-10	13.70	Put	Currency Future	795	750	795	750	0.00
17/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	693	738	693	738	0.00
17/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	616	574	616	574	0.00
17/07/2009	£ / R On 14-June-10	9.55	Call	Currency Future	4507	4598	4507	4598	0.00
17/07/2009	£ / R On 14-June-10	9.55	Put	Currency Future	30	27	30	27	0.00
17/07/2009	£ / R On 14-June-10	10.55	Call	Currency Future	3543	3635	3543	3635	0.00
17/07/2009	£ / R On 14-June-10	10.55	Put	Currency Future	66	65	66	65	0.00
17/07/2009	£ / R On 14-June-10	11.55	Call	Currency Future	2614	2698	2614	2698	0.00
17/07/2009	£ / R On 14-June-10	11.55	Put	Currency Future	137	128	137	128	0.00
17/07/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1818	1891	1818	1891	0.00
17/07/2009	£ / R On 14-June-10	12.55	Put	Currency Future	341	320	341	320	0.00
17/07/2009	£ / R On 14-June-10	15.05	Call	Currency Future	715	745	715	745	0.00
17/07/2009	£ / R On 14-June-10	15.05	Put	Currency Future	1738	1674	1738	1674	0.00
17/07/2009	£ / R On 14-June-10	16.05	Call	Currency Future	518	539	518	539	0.00
17/07/2009	£ / R On 14-June-10	16.05	Put	Currency Future	2541	2469	2541	2469	0.00
17/07/2009	£ / R On 14-June-10	17.05	Call	Currency Future	376	391	376	391	0.00
17/07/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3398	3321	3398	3321	0.00
17/07/2009	£ / R On 14-June-10	18.05	Call	Currency Future	280	292	280	292	0.00
17/07/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4303	4222	4303	4222	0.00
17/07/2009	£ / R On 15-March-10	9.30	Call	Currency Future	4523	4611	4523	4611	0.00
17/07/2009	£ / R On 15-March-10	9.30	Put	Currency Future	18	16	18	16	0.00
17/07/2009	£ / R On 15-March-10	10.30	Call	Currency Future	3552	3641	3552	3641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	10.30	Put	Currency Future	47	47	47	47	0.00
17/07/2009	£ / R On 15-March-10	11.30	Call	Currency Future	2591	2678	2591	2678	0.00
17/07/2009	£ / R On 15-March-10	11.30	Put	Currency Future	86	83	86	83	0.00
17/07/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1723	1797	1723	1797	0.00
17/07/2009	£ / R On 15-March-10	12.30	Put	Currency Future	218	202	218	202	0.00
17/07/2009	£ / R On 15-March-10	14.30	Call	Currency Future	688	722	688	722	0.00
17/07/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1183	1127	1183	1127	0.00
17/07/2009	£ / R On 15-March-10	15.30	Call	Currency Future	454	476	454	476	0.00
17/07/2009	£ / R On 15-March-10	15.30	Put	Currency Future	1949	1881	1949	1881	0.00
17/07/2009	£ / R On 15-March-10	16.30	Call	Currency Future	307	323	307	323	0.00
17/07/2009	£ / R On 15-March-10	16.30	Put	Currency Future	2802	2728	2802	2728	0.00
17/07/2009	£ / R On 15-March-10	17.30	Call	Currency Future	210	221	210	221	0.00
17/07/2009	£ / R On 15-March-10	17.30	Put	Currency Future	3705	3626	3705	3626	0.00
17/07/2009	£ / R On 14-September-09	9.90	Call	Currency Future	3453	3539	3453	3539	0.00
17/07/2009	£ / R On 14-September-09	9.90	Put	Currency Future	5	5	5	5	0.00
17/07/2009	£ / R On 14-September-09	10.90	Call	Currency Future	2463	2548	2463	2548	0.00
17/07/2009	£ / R On 14-September-09	10.90	Put	Currency Future	15	14	15	14	0.00
17/07/2009	£ / R On 14-September-09	16.90	Call	Currency Future	18	20	18	20	0.00
17/07/2009	£ / R On 14-September-09	16.90	Put	Currency Future	3570	3486	3570	3486	0.00
17/07/2009	£ / R On 14-September-09	18.90	Call	Currency Future	6	7	6	7	0.00
17/07/2009	£ / R On 14-September-09	18.90	Put	Currency Future	5558	5473	5558	5473	0.00
17/07/2009	£ / R On 14-September-09	20.90	Call	Currency Future	2	2	2	2	0.00
17/07/2009	£ / R On 14-September-09	20.90	Put	Currency Future	7554	7468	7554	7468	0.00
17/07/2009	£ / R On 14-December-09	10.10	Call	Currency Future	3503	3590	3503	3590	0.00
17/07/2009	£ / R On 14-December-09	10.10	Put	Currency Future	26	26	26	26	0.00
17/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	2528	2614	2528	2614	0.00
17/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	51	50	51	50	0.00
17/07/2009	£ / R On 14-December-09	17.10	Call	Currency Future	94	101	94	101	0.00
17/07/2009	£ / R On 14-December-09	17.10	Put	Currency Future	3616	3537	3616	3537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-December-09	19.10	Call	Currency Future	35	37	35	37	0.00
17/07/2009	£ / R On 14-December-09	19.10	Put	Currency Future	5558	5473	5558	5473	0.00
17/07/2009	£ / R On 14-December-09	21.10	Call	Currency Future	18	19	18	19	0.00
17/07/2009	£ / R On 14-December-09	21.10	Put	Currency Future	7541	7455	7541	7455	0.00
17/07/2009	£ / R On 14-June-10	19.55	Call	Currency Future	182	190	182	190	0.00
17/07/2009	£ / R On 14-June-10	19.55	Put	Currency Future	5704	5619	5704	5619	0.00
17/07/2009	£ / R On 14-June-10	21.55	Call	Currency Future	103	109	103	109	0.00
17/07/2009	£ / R On 14-June-10	21.55	Put	Currency Future	7626	7538	7626	7538	0.00
17/07/2009	£ / R On 15-March-10	19.30	Call	Currency Future	99	105	99	105	0.00
17/07/2009	£ / R On 15-March-10	19.30	Put	Currency Future	5594	5511	5594	5511	0.00
17/07/2009	£ / R On 15-March-10	21.30	Call	Currency Future	40	43	40	43	0.00
17/07/2009	£ / R On 15-March-10	21.30	Put	Currency Future	7535	7448	7535	7448	0.00
17/07/2009	£ / R On 14-September-09	9.00	Call	Currency Future	4349	4435	4349	4435	0.00
17/07/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1	1	1	1	0.00
17/07/2009	£ / R On 14-September-09	10.00	Call	Currency Future	3354	3439	3354	3439	0.00
17/07/2009	£ / R On 14-September-09	10.00	Put	Currency Future	6	5	6	5	0.00
17/07/2009	£ / R On 14-September-09	11.00	Call	Currency Future	2365	2450	2365	2450	0.00
17/07/2009	£ / R On 14-September-09	11.00	Put	Currency Future	17	16	17	16	0.00
17/07/2009	£ / R On 14-September-09	12.00	Call	Currency Future	1393	1477	1393	1477	0.00
17/07/2009	£ / R On 14-September-09	12.00	Put	Currency Future	44	43	44	43	0.00
17/07/2009	£ / R On 14-September-09	17.00	Call	Currency Future	18	19	18	19	0.00
17/07/2009	£ / R On 14-September-09	17.00	Put	Currency Future	3669	3585	3669	3585	0.00
17/07/2009	£ / R On 14-September-09	19.00	Call	Currency Future	6	6	6	6	0.00
17/07/2009	£ / R On 14-September-09	19.00	Put	Currency Future	5657	5572	5657	5572	0.00
17/07/2009	£ / R On 14-September-09	21.00	Call	Currency Future	2	2	2	2	0.00
17/07/2009	£ / R On 14-September-09	21.00	Put	Currency Future	7654	7568	7654	7568	0.00
17/07/2009	£ / R On 14-December-09	9.20	Call	Currency Future	4387	4473	4387	4473	0.00
17/07/2009	£ / R On 14-December-09	9.20	Put	Currency Future	9	8	9	8	0.00
17/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	3406	3492	3406	3492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	28	28	28	28	0.00
17/07/2009	£ / R On 14-December-09	11.20	Call	Currency Future	2431	2517	2431	2517	0.00
17/07/2009	£ / R On 14-December-09	11.20	Put	Currency Future	54	53	54	53	0.00
17/07/2009	£ / R On 14-December-09	12.20	Call	Currency Future	1521	1598	1521	1598	0.00
17/07/2009	£ / R On 14-December-09	12.20	Put	Currency Future	144	133	144	133	0.00
17/07/2009	£ / R On 14-December-09	17.20	Call	Currency Future	89	96	89	96	0.00
17/07/2009	£ / R On 14-December-09	17.20	Put	Currency Future	3712	3632	3712	3632	0.00
17/07/2009	£ / R On 14-December-09	19.20	Call	Currency Future	33	35	33	35	0.00
17/07/2009	£ / R On 14-December-09	19.20	Put	Currency Future	5656	5571	5656	5571	0.00
17/07/2009	£ / R On 14-December-09	21.20	Call	Currency Future	18	18	18	18	0.00
17/07/2009	£ / R On 14-December-09	21.20	Put	Currency Future	7640	7554	7640	7554	0.00
17/07/2009	£ / R On 14-June-10	10.65	Call	Currency Future	3445	3538	3445	3538	0.00
17/07/2009	£ / R On 14-June-10	10.65	Put	Currency Future	68	67	68	67	0.00
17/07/2009	£ / R On 14-June-10	11.65	Call	Currency Future	2528	2611	2528	2611	0.00
17/07/2009	£ / R On 14-June-10	11.65	Put	Currency Future	150	141	150	141	0.00
17/07/2009	£ / R On 14-June-10	19.65	Call	Currency Future	177	185	177	185	0.00
17/07/2009	£ / R On 14-June-10	19.65	Put	Currency Future	5800	5714	5800	5714	0.00
17/07/2009	£ / R On 14-June-10	21.65	Call	Currency Future	100	106	100	106	0.00
17/07/2009	£ / R On 14-June-10	21.65	Put	Currency Future	7723	7635	7723	7635	0.00
17/07/2009	£ / R On 15-March-10	9.45	Call	Currency Future	4377	4465	4377	4465	0.00
17/07/2009	£ / R On 15-March-10	9.45	Put	Currency Future	22	20	22	20	0.00
17/07/2009	£ / R On 15-March-10	10.45	Call	Currency Future	3406	3495	3406	3495	0.00
17/07/2009	£ / R On 15-March-10	10.45	Put	Currency Future	51	50	51	50	0.00
17/07/2009	£ / R On 15-March-10	11.45	Call	Currency Future	2451	2537	2451	2537	0.00
17/07/2009	£ / R On 15-March-10	11.45	Put	Currency Future	96	93	96	93	0.00
17/07/2009	£ / R On 15-March-10	12.45	Call	Currency Future	1610	1682	1610	1682	0.00
17/07/2009	£ / R On 15-March-10	12.45	Put	Currency Future	255	237	255	237	0.00
17/07/2009	£ / R On 15-March-10	15.45	Call	Currency Future	428	449	428	449	0.00
17/07/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2073	2004	2073	2004	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	17.45	Call	Currency Future	199	210	199	210	0.00
17/07/2009	£ / R On 15-March-10	17.45	Put	Currency Future	3844	3765	3844	3765	0.00
17/07/2009	£ / R On 15-March-10	19.45	Call	Currency Future	94	100	94	100	0.00
17/07/2009	£ / R On 15-March-10	19.45	Put	Currency Future	5739	5655	5739	5655	0.00
17/07/2009	£ / R On 15-March-10	21.45	Call	Currency Future	38	40	38	40	0.00
17/07/2009	£ / R On 15-March-10	21.45	Put	Currency Future	7683	7595	7683	7595	0.00
17/07/2009	£ / R On 14-September-09	9.10	Call	Currency Future	4250	4335	4250	4335	0.00
17/07/2009	£ / R On 14-September-09	9.10	Put	Currency Future	2	1	2	1	0.00
17/07/2009	£ / R On 14-September-09	10.10	Call	Currency Future	3254	3340	3254	3340	0.00
17/07/2009	£ / R On 14-September-09	10.10	Put	Currency Future	6	6	6	6	0.00
17/07/2009	£ / R On 14-September-09	12.10	Call	Currency Future	1297	1381	1297	1381	0.00
17/07/2009	£ / R On 14-September-09	12.10	Put	Currency Future	49	47	49	47	0.00
17/07/2009	£ / R On 14-September-09	19.10	Call	Currency Future	5	6	5	6	0.00
17/07/2009	£ / R On 14-September-09	19.10	Put	Currency Future	5757	5672	5757	5672	0.00
17/07/2009	£ / R On 14-September-09	21.10	Call	Currency Future	2	2	2	2	0.00
17/07/2009	£ / R On 14-September-09	21.10	Put	Currency Future	7754	7668	7754	7668	0.00
17/07/2009	£ / R On 14-December-09	10.35	Call	Currency Future	3259	3345	3259	3345	0.00
17/07/2009	£ / R On 14-December-09	10.35	Put	Currency Future	32	31	32	31	0.00
17/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	2286	2372	2286	2372	0.00
17/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	59	57	59	57	0.00
17/07/2009	£ / R On 14-December-09	17.35	Call	Currency Future	82	89	82	89	0.00
17/07/2009	£ / R On 14-December-09	17.35	Put	Currency Future	3855	3775	3855	3775	0.00
17/07/2009	£ / R On 14-December-09	19.35	Call	Currency Future	31	33	31	33	0.00
17/07/2009	£ / R On 14-December-09	19.35	Put	Currency Future	5804	5719	5804	5719	0.00
17/07/2009	£ / R On 14-December-09	21.35	Call	Currency Future	17	18	17	18	0.00
17/07/2009	£ / R On 14-December-09	21.35	Put	Currency Future	7790	7703	7790	7703	0.00
17/07/2009	£ / R On 14-June-10	19.75	Call	Currency Future	172	180	172	180	0.00
17/07/2009	£ / R On 14-June-10	19.75	Put	Currency Future	5895	5809	5895	5809	0.00
17/07/2009	£ / R On 14-June-10	21.75	Call	Currency Future	98	103	98	103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	21.75	Put	Currency Future	7821	7732	7821	7732	0.00
17/07/2009	£ / R On 15-March-10	19.55	Call	Currency Future	91	96	91	96	0.00
17/07/2009	£ / R On 15-March-10	19.55	Put	Currency Future	5836	5752	5836	5752	0.00
17/07/2009	£ / R On 15-March-10	21.55	Call	Currency Future	36	38	36	38	0.00
17/07/2009	£ / R On 15-March-10	21.55	Put	Currency Future	7781	7693	7781	7693	0.00
17/07/2009	£ / R On 14-September-09	10.15	Call	Currency Future	3205	3290	3205	3290	0.00
17/07/2009	£ / R On 14-September-09	10.15	Put	Currency Future	6	6	6	6	0.00
17/07/2009	£ / R On 14-September-09	11.15	Call	Currency Future	2218	2303	2218	2303	0.00
17/07/2009	£ / R On 14-September-09	11.15	Put	Currency Future	20	19	20	19	0.00
17/07/2009	£ / R On 14-September-09	17.15	Call	Currency Future	16	18	16	18	0.00
17/07/2009	£ / R On 14-September-09	17.15	Put	Currency Future	3818	3734	3818	3734	0.00
17/07/2009	£ / R On 14-September-09	19.15	Call	Currency Future	5	6	5	6	0.00
17/07/2009	£ / R On 14-September-09	19.15	Put	Currency Future	5807	5722	5807	5722	0.00
17/07/2009	£ / R On 14-September-09	21.15	Call	Currency Future	2	2	2	2	0.00
17/07/2009	£ / R On 14-September-09	21.15	Put	Currency Future	7804	7718	7804	7718	0.00
17/07/2009	£ / R On 14-June-10	9.80	Call	Currency Future	4269	4358	4269	4358	0.00
17/07/2009	£ / R On 14-June-10	9.80	Put	Currency Future	41	38	41	38	0.00
17/07/2009	£ / R On 14-June-10	10.80	Call	Currency Future	3300	3392	3300	3392	0.00
17/07/2009	£ / R On 14-June-10	10.80	Put	Currency Future	72	71	72	71	0.00
17/07/2009	£ / R On 14-June-10	11.80	Call	Currency Future	2400	2483	2400	2483	0.00
17/07/2009	£ / R On 14-June-10	11.80	Put	Currency Future	173	162	173	162	0.00
17/07/2009	£ / R On 14-June-10	15.80	Call	Currency Future	560	583	560	583	0.00
17/07/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2333	2262	2333	2262	0.00
17/07/2009	£ / R On 14-June-10	17.80	Call	Currency Future	301	313	301	313	0.00
17/07/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4074	3993	4074	3993	0.00
17/07/2009	£ / R On 14-June-10	19.80	Call	Currency Future	170	178	170	178	0.00
17/07/2009	£ / R On 14-June-10	19.80	Put	Currency Future	5943	5857	5943	5857	0.00
17/07/2009	£ / R On 14-June-10	21.80	Call	Currency Future	96	102	96	102	0.00
17/07/2009	£ / R On 14-June-10	21.80	Put	Currency Future	7869	7781	7869	7781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	19.60	Call	Currency Future	89	95	89	95	0.00
17/07/2009	£ / R On 15-March-10	19.60	Put	Currency Future	5884	5800	5884	5800	0.00
17/07/2009	£ / R On 15-March-10	21.60	Call	Currency Future	35	37	35	37	0.00
17/07/2009	£ / R On 15-March-10	21.60	Put	Currency Future	7830	7743	7830	7743	0.00
17/07/2009	£ / R On 14-December-09	9.30	Call	Currency Future	4288	4374	4288	4374	0.00
17/07/2009	£ / R On 14-December-09	9.30	Put	Currency Future	11	10	11	10	0.00
17/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	3308	3394	3308	3394	0.00
17/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	31	30	31	30	0.00
17/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1438	1514	1438	1514	0.00
17/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	161	150	161	150	0.00
17/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	251	266	251	266	0.00
17/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1974	1902	1974	1902	0.00
17/07/2009	£ / R On 14-December-09	19.30	Call	Currency Future	32	34	32	34	0.00
17/07/2009	£ / R On 14-December-09	19.30	Put	Currency Future	5755	5670	5755	5670	0.00
17/07/2009	£ / R On 14-December-09	21.30	Call	Currency Future	17	18	17	18	0.00
17/07/2009	£ / R On 14-December-09	21.30	Put	Currency Future	7740	7654	7740	7654	0.00
17/07/2009	£ / R On 14-September-09	9.30	Call	Currency Future	4051	4136	4051	4136	0.00
17/07/2009	£ / R On 14-September-09	9.30	Put	Currency Future	3	2	3	2	0.00
17/07/2009	£ / R On 14-September-09	10.30	Call	Currency Future	3056	3141	3056	3141	0.00
17/07/2009	£ / R On 14-September-09	10.30	Put	Currency Future	7	7	7	7	0.00
17/07/2009	£ / R On 14-September-09	11.30	Call	Currency Future	2072	2157	2072	2157	0.00
17/07/2009	£ / R On 14-September-09	11.30	Put	Currency Future	24	23	24	23	0.00
17/07/2009	£ / R On 14-September-09	12.30	Call	Currency Future	1108	1190	1108	1190	0.00
17/07/2009	£ / R On 14-September-09	12.30	Put	Currency Future	59	57	59	57	0.00
17/07/2009	£ / R On 14-September-09	17.30	Call	Currency Future	15	17	15	17	0.00
17/07/2009	£ / R On 14-September-09	17.30	Put	Currency Future	3967	3883	3967	3883	0.00
17/07/2009	£ / R On 14-September-09	19.30	Call	Currency Future	5	5	5	5	0.00
17/07/2009	£ / R On 14-September-09	19.30	Put	Currency Future	5957	5871	5957	5871	0.00
17/07/2009	£ / R On 14-September-09	21.30	Call	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
17/07/2009	£ / R On 14-September-09	21.30	Put	Currency Future	7954	7868	7954	7868	0.00
17/07/2009	£ / R On 14-December-09	9.50	Call	Currency Future	4093	4179	4093	4179	0.00
17/07/2009	£ / R On 14-December-09	9.50	Put	Currency Future	16	14	16	14	0.00
17/07/2009	£ / R On 14-December-09	10.50	Call	Currency Future	3113	3199	3113	3199	0.00
17/07/2009	£ / R On 14-December-09	10.50	Put	Currency Future	36	35	36	35	0.00
17/07/2009	£ / R On 14-December-09	11.50	Call	Currency Future	2141	2227	2141	2227	0.00
17/07/2009	£ / R On 14-December-09	11.50	Put	Currency Future	64	63	64	63	0.00
17/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	1277	1351	1277	1351	0.00
17/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	200	187	200	187	0.00
17/07/2009	£ / R On 14-December-09	15.50	Call	Currency Future	227	241	227	241	0.00
17/07/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2150	2077	2150	2077	0.00
17/07/2009	£ / R On 14-December-09	17.50	Call	Currency Future	76	83	76	83	0.00
17/07/2009	£ / R On 14-December-09	17.50	Put	Currency Future	3999	3918	3999	3918	0.00
17/07/2009	£ / R On 14-December-09	19.50	Call	Currency Future	29	31	29	31	0.00
17/07/2009	£ / R On 14-December-09	19.50	Put	Currency Future	5952	5867	5952	5867	0.00
17/07/2009	£ / R On 14-December-09	21.50	Call	Currency Future	16	17	16	17	0.00
17/07/2009	£ / R On 14-December-09	21.50	Put	Currency Future	7939	7853	7939	7853	0.00
17/07/2009	£ / R On 14-June-10	10.95	Call	Currency Future	3154	3246	3154	3246	0.00
17/07/2009	£ / R On 14-June-10	10.95	Put	Currency Future	77	76	77	76	0.00
17/07/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2275	2357	2275	2357	0.00
17/07/2009	£ / R On 14-June-10	11.95	Put	Currency Future	198	186	198	186	0.00
17/07/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1546	1613	1546	1613	0.00
17/07/2009	£ / R On 14-June-10	12.95	Put	Currency Future	469	442	469	442	0.00
17/07/2009	£ / R On 14-June-10	15.95	Call	Currency Future	535	556	535	556	0.00
17/07/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2458	2385	2458	2385	0.00
17/07/2009	£ / R On 14-June-10	17.95	Call	Currency Future	288	300	288	300	0.00
17/07/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4211	4130	4211	4130	0.00
17/07/2009	£ / R On 14-June-10	19.95	Call	Currency Future	163	171	163	171	0.00
17/07/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6086	6000	6086	6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	21.95	Call	Currency Future	93	98	93	98	0.00
17/07/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8015	7927	8015	7927	0.00
17/07/2009	£ / R On 14-June-10	15.95	Call	Currency Future	535	556	535	556	0.00
17/07/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2458	2385	2458	2385	0.00
17/07/2009	£ / R On 15-March-10	19.75	Call	Currency Future	84	90	84	90	0.00
17/07/2009	£ / R On 15-March-10	19.75	Put	Currency Future	6029	5945	6029	5945	0.00
17/07/2009	£ / R On 15-March-10	21.75	Call	Currency Future	33	35	33	35	0.00
17/07/2009	£ / R On 15-March-10	21.75	Put	Currency Future	7978	7890	7978	7890	0.00
17/07/2009	£ / R On 14-September-09	9.40	Call	Currency Future	3951	4037	3951	4037	0.00
17/07/2009	£ / R On 14-September-09	9.40	Put	Currency Future	3	3	3	3	0.00
17/07/2009	£ / R On 14-September-09	11.40	Call	Currency Future	1975	2060	1975	2060	0.00
17/07/2009	£ / R On 14-September-09	11.40	Put	Currency Future	27	26	27	26	0.00
17/07/2009	£ / R On 14-September-09	12.40	Call	Currency Future	1019	1096	1019	1096	0.00
17/07/2009	£ / R On 14-September-09	12.40	Put	Currency Future	71	62	71	62	0.00
17/07/2009	£ / R On 14-September-09	17.40	Call	Currency Future	15	16	15	16	0.00
17/07/2009	£ / R On 14-September-09	17.40	Put	Currency Future	4066	3982	4066	3982	0.00
17/07/2009	£ / R On 14-September-09	21.40	Call	Currency Future	2	2	2	2	0.00
17/07/2009	£ / R On 14-September-09	21.40	Put	Currency Future	8053	7968	8053	7968	0.00
17/07/2009	£ / R On 14-September-09	9.45	Call	Currency Future	3901	3987	3901	3987	0.00
17/07/2009	£ / R On 14-September-09	9.45	Put	Currency Future	3	3	3	3	0.00
17/07/2009	£ / R On 14-September-09	10.45	Call	Currency Future	2907	2992	2907	2992	0.00
17/07/2009	£ / R On 14-September-09	10.45	Put	Currency Future	9	9	9	9	0.00
17/07/2009	£ / R On 14-September-09	11.45	Call	Currency Future	1926	2011	1926	2011	0.00
17/07/2009	£ / R On 14-September-09	11.45	Put	Currency Future	28	28	28	28	0.00
17/07/2009	£ / R On 14-September-09	17.45	Call	Currency Future	14	16	14	16	0.00
17/07/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4116	4032	4116	4032	0.00
17/07/2009	£ / R On 14-September-09	19.45	Call	Currency Future	4	5	4	5	0.00
17/07/2009	£ / R On 14-September-09	19.45	Put	Currency Future	6106	6021	6106	6021	0.00
17/07/2009	£ / R On 14-September-09	21.45	Call	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
17/07/2009	£ / R On 14-September-09	21.45	Put	Currency Future	8103	8018	8103	8018	0.00
17/07/2009	£ / R On 14-December-09	9.65	Call	Currency Future	3946	4033	3946	4033	0.00
17/07/2009	£ / R On 14-December-09	9.65	Put	Currency Future	19	18	19	18	0.00
17/07/2009	£ / R On 14-December-09	10.65	Call	Currency Future	2966	3053	2966	3053	0.00
17/07/2009	£ / R On 14-December-09	10.65	Put	Currency Future	39	39	39	39	0.00
17/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	2002	2083	2002	2083	0.00
17/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	75	68	75	68	0.00
17/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	1169	1233	1169	1233	0.00
17/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	242	219	242	219	0.00
17/07/2009	£ / R On 14-December-09	15.65	Call	Currency Future	209	224	209	224	0.00
17/07/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2282	2210	2282	2210	0.00
17/07/2009	£ / R On 14-December-09	17.65	Call	Currency Future	71	77	71	77	0.00
17/07/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4143	4062	4143	4062	0.00
17/07/2009	£ / R On 14-December-09	19.65	Call	Currency Future	28	29	28	29	0.00
17/07/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6100	6015	6100	6015	0.00
17/07/2009	£ / R On 14-December-09	21.65	Call	Currency Future	15	16	15	16	0.00
17/07/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8088	8002	8088	8002	0.00
17/07/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3896	3983	3896	3983	0.00
17/07/2009	£ / R On 14-December-09	9.70	Put	Currency Future	19	19	19	19	0.00
17/07/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2917	3004	2917	3004	0.00
17/07/2009	£ / R On 14-December-09	10.70	Put	Currency Future	40	40	40	40	0.00
17/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1957	2037	1957	2037	0.00
17/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	80	73	80	73	0.00
17/07/2009	£ / R On 14-December-09	15.70	Call	Currency Future	203	218	203	218	0.00
17/07/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2326	2253	2326	2253	0.00
17/07/2009	£ / R On 14-December-09	17.70	Call	Currency Future	69	75	69	75	0.00
17/07/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4192	4110	4192	4110	0.00
17/07/2009	£ / R On 14-December-09	19.70	Call	Currency Future	27	28	27	28	0.00
17/07/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6150	6064	6150	6064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-December-09	21.70	Call	Currency Future	15	16	15	16	0.00
17/07/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8138	8052	8138	8052	0.00
17/07/2009	£ / R On 14-June-10	20.00	Call	Currency Future	161	168	161	168	0.00
17/07/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6134	6048	6134	6048	0.00
17/07/2009	£ / R On 14-June-10	22.00	Call	Currency Future	91	96	91	96	0.00
17/07/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8064	7976	8064	7976	0.00
17/07/2009	£ / R On 14-June-10	16.15	Call	Currency Future	501	522	501	522	0.00
17/07/2009	£ / R On 14-June-10	16.15	Put	Currency Future	2624	2552	2624	2552	0.00
17/07/2009	£ / R On 14-June-10	18.15	Call	Currency Future	272	284	272	284	0.00
17/07/2009	£ / R On 14-June-10	18.15	Put	Currency Future	4395	4313	4395	4313	0.00
17/07/2009	£ / R On 14-June-10	22.15	Call	Currency Future	86	92	86	92	0.00
17/07/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8209	8121	8209	8121	0.00
17/07/2009	£ / R On 15-March-10	19.85	Call	Currency Future	81	87	81	87	0.00
17/07/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6126	6042	6126	6042	0.00
17/07/2009	£ / R On 15-March-10	21.85	Call	Currency Future	31	33	31	33	0.00
17/07/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8076	7988	8076	7988	0.00
17/07/2009	£ / R On 15-March-10	19.90	Call	Currency Future	79	85	79	85	0.00
17/07/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6174	6090	6174	6090	0.00
17/07/2009	£ / R On 15-March-10	21.90	Call	Currency Future	30	32	30	32	0.00
17/07/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8125	8037	8125	8037	0.00
17/07/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3852	3937	3852	3937	0.00
17/07/2009	£ / R On 14-September-09	9.50	Put	Currency Future	3	3	3	3	0.00
17/07/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2858	2943	2858	2943	0.00
17/07/2009	£ / R On 14-September-09	10.50	Put	Currency Future	9	9	9	9	0.00
17/07/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1877	1963	1877	1963	0.00
17/07/2009	£ / R On 14-September-09	11.50	Put	Currency Future	29	29	29	29	0.00
17/07/2009	£ / R On 14-September-09	17.50	Call	Currency Future	14	15	14	15	0.00
17/07/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4165	4081	4165	4081	0.00
17/07/2009	£ / R On 14-September-09	19.50	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
17/07/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6156	6071	6156	6071	0.00
17/07/2009	£ / R On 14-September-09	21.50	Call	Currency Future	1	2	1	2	0.00
17/07/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8153	8068	8153	8068	0.00
17/07/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3847	3934	3847	3934	0.00
17/07/2009	£ / R On 14-December-09	9.75	Put	Currency Future	20	20	20	20	0.00
17/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2869	2955	2869	2955	0.00
17/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	41	41	41	41	0.00
17/07/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1912	1992	1912	1992	0.00
17/07/2009	£ / R On 14-December-09	11.75	Put	Currency Future	85	78	85	78	0.00
17/07/2009	£ / R On 14-December-09	15.75	Call	Currency Future	197	212	197	212	0.00
17/07/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2370	2297	2370	2297	0.00
17/07/2009	£ / R On 14-December-09	17.75	Call	Currency Future	67	73	67	73	0.00
17/07/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4240	4158	4240	4158	0.00
17/07/2009	£ / R On 14-December-09	19.75	Call	Currency Future	27	28	27	28	0.00
17/07/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6200	6114	6200	6114	0.00
17/07/2009	£ / R On 14-December-09	21.75	Call	Currency Future	14	15	14	15	0.00
17/07/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8187	8101	8187	8101	0.00
17/07/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3884	3977	3884	3977	0.00
17/07/2009	£ / R On 14-June-10	10.20	Put	Currency Future	57	57	57	57	0.00
17/07/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2924	3010	2924	3010	0.00
17/07/2009	£ / R On 14-June-10	11.20	Put	Currency Future	97	89	97	89	0.00
17/07/2009	£ / R On 14-June-10	12.20	Call	Currency Future	2077	2154	2077	2154	0.00
17/07/2009	£ / R On 14-June-10	12.20	Put	Currency Future	250	234	250	234	0.00
17/07/2009	£ / R On 14-June-10	13.20	Call	Currency Future	1403	1460	1403	1460	0.00
17/07/2009	£ / R On 14-June-10	13.20	Put	Currency Future	576	539	576	539	0.00
17/07/2009	£ / R On 14-June-10	20.20	Call	Currency Future	152	159	152	159	0.00
17/07/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6325	6239	6325	6239	0.00
17/07/2009	£ / R On 14-June-10	22.20	Call	Currency Future	85	90	85	90	0.00
17/07/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8257	8170	8257	8170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 15-March-10	19.95	Call	Currency Future	77	83	77	83	0.00
17/07/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6222	6138	6222	6138	0.00
17/07/2009	£ / R On 15-March-10	21.95	Call	Currency Future	29	31	29	31	0.00
17/07/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8174	8087	8174	8087	0.00
17/07/2009	£ / R On 14-September-09	10.60	Call	Currency Future	2759	2844	2759	2844	0.00
17/07/2009	£ / R On 14-September-09	10.60	Put	Currency Future	11	10	11	10	0.00
17/07/2009	£ / R On 14-September-09	11.60	Call	Currency Future	1780	1865	1780	1865	0.00
17/07/2009	£ / R On 14-September-09	11.60	Put	Currency Future	31	31	31	31	0.00
17/07/2009	£ / R On 14-September-09	17.60	Call	Currency Future	13	14	13	14	0.00
17/07/2009	£ / R On 14-September-09	17.60	Put	Currency Future	4265	4180	4265	4180	0.00
17/07/2009	£ / R On 14-September-09	19.60	Call	Currency Future	4	5	4	5	0.00
17/07/2009	£ / R On 14-September-09	19.60	Put	Currency Future	6256	6171	6256	6171	0.00
17/07/2009	£ / R On 14-September-09	21.60	Call	Currency Future	1	2	1	2	0.00
17/07/2009	£ / R On 14-September-09	21.60	Put	Currency Future	8253	8168	8253	8168	0.00
17/07/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3749	3836	3749	3836	0.00
17/07/2009	£ / R On 14-December-09	9.85	Put	Currency Future	22	21	22	21	0.00
17/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1823	1902	1823	1902	0.00
17/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	96	88	96	88	0.00
17/07/2009	£ / R On 14-December-09	15.85	Call	Currency Future	186	200	186	200	0.00
17/07/2009	£ / R On 14-December-09	15.85	Put	Currency Future	2459	2385	2459	2385	0.00
17/07/2009	£ / R On 14-December-09	17.85	Call	Currency Future	64	69	64	69	0.00
17/07/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4337	4255	4337	4255	0.00
17/07/2009	£ / R On 14-December-09	21.85	Call	Currency Future	13	15	13	15	0.00
17/07/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8286	8200	8286	8200	0.00
17/07/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3787	3880	3787	3880	0.00
17/07/2009	£ / R On 14-June-10	10.30	Put	Currency Future	60	59	60	59	0.00
17/07/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2834	2920	2834	2920	0.00
17/07/2009	£ / R On 14-June-10	11.30	Put	Currency Future	107	99	107	99	0.00
17/07/2009	£ / R On 14-June-10	20.30	Call	Currency Future	147	155	147	155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-June-10	20.30	Put	Currency Future	6420	6334	6420	6334	0.00
17/07/2009	£ / R On 14-June-10	22.30	Call	Currency Future	81	87	81	87	0.00
17/07/2009	£ / R On 14-June-10	22.30	Put	Currency Future	8354	8266	8354	8266	0.00
17/07/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3797	3886	3797	3886	0.00
17/07/2009	£ / R On 15-March-10	10.05	Put	Currency Future	42	41	42	41	0.00
17/07/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2828	2915	2828	2915	0.00
17/07/2009	£ / R On 15-March-10	11.05	Put	Currency Future	73	70	73	70	0.00
17/07/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1920	1997	1920	1997	0.00
17/07/2009	£ / R On 15-March-10	12.05	Put	Currency Future	165	152	165	152	0.00
17/07/2009	£ / R On 15-March-10	13.05	Call	Currency Future	1217	1274	1217	1274	0.00
17/07/2009	£ / R On 15-March-10	13.05	Put	Currency Future	462	429	462	429	0.00
17/07/2009	£ / R On 15-March-10	16.05	Call	Currency Future	339	357	339	357	0.00
17/07/2009	£ / R On 15-March-10	16.05	Put	Currency Future	2584	2512	2584	2512	0.00
17/07/2009	£ / R On 15-March-10	18.05	Call	Currency Future	160	169	160	169	0.00
17/07/2009	£ / R On 15-March-10	18.05	Put	Currency Future	4405	4324	4405	4324	0.00
17/07/2009	£ / R On 15-March-10	20.05	Call	Currency Future	74	79	74	79	0.00
17/07/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6319	6235	6319	6235	0.00
17/07/2009	£ / R On 15-March-10	22.05	Call	Currency Future	28	30	28	30	0.00
17/07/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8273	8185	8273	8185	0.00
17/07/2009	£ / R On 14-September-09	9.55	Call	Currency Future	3802	3887	3802	3887	0.00
17/07/2009	£ / R On 14-September-09	9.55	Put	Currency Future	3	3	3	3	0.00
17/07/2009	£ / R On 14-September-09	10.55	Call	Currency Future	2808	2894	2808	2894	0.00
17/07/2009	£ / R On 14-September-09	10.55	Put	Currency Future	10	10	10	10	0.00
17/07/2009	£ / R On 14-September-09	11.55	Call	Currency Future	1828	1914	1828	1914	0.00
17/07/2009	£ / R On 14-September-09	11.55	Put	Currency Future	30	30	30	30	0.00
17/07/2009	£ / R On 14-September-09	17.55	Call	Currency Future	13	15	13	15	0.00
17/07/2009	£ / R On 14-September-09	17.55	Put	Currency Future	4215	4131	4215	4131	0.00
17/07/2009	£ / R On 14-September-09	19.55	Call	Currency Future	4	5	4	5	0.00
17/07/2009	£ / R On 14-September-09	19.55	Put	Currency Future	6206	6121	6206	6121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	£ / R On 14-September-09	21.55	Call	Currency Future	1	2	1	2	0.00
17/07/2009	£ / R On 14-September-09	21.55	Put	Currency Future	8203	8118	8203	8118	0.00
17/07/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2820	2906	2820	2906	0.00
17/07/2009	£ / R On 14-December-09	10.80	Put	Currency Future	43	42	43	42	0.00
17/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1868	1947	1868	1947	0.00
17/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	90	83	90	83	0.00
17/07/2009	£ / R On 14-December-09	17.80	Call	Currency Future	65	71	65	71	0.00
17/07/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4288	4207	4288	4207	0.00
17/07/2009	£ / R On 14-December-09	19.80	Call	Currency Future	26	28	26	28	0.00
17/07/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6249	6163	6249	6163	0.00
17/07/2009	£ / R On 14-December-09	21.80	Call	Currency Future	14	15	14	15	0.00
17/07/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8237	8151	8237	8151	0.00
17/07/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3836	3928	3836	3928	0.00
17/07/2009	£ / R On 14-June-10	10.25	Put	Currency Future	58	58	58	58	0.00
17/07/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2879	2965	2879	2965	0.00
17/07/2009	£ / R On 14-June-10	11.25	Put	Currency Future	102	94	102	94	0.00
17/07/2009	£ / R On 14-June-10	12.25	Call	Currency Future	2039	2116	2039	2116	0.00
17/07/2009	£ / R On 14-June-10	12.25	Put	Currency Future	262	245	262	245	0.00
17/07/2009	£ / R On 14-June-10	20.25	Call	Currency Future	150	157	150	157	0.00
17/07/2009	£ / R On 14-June-10	20.25	Put	Currency Future	6372	6286	6372	6286	0.00
17/07/2009	£ / R On 14-June-10	22.25	Call	Currency Future	83	89	83	89	0.00
17/07/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8306	8218	8306	8218	0.00
17/07/2009	£ / R On 14-June-10	18.10	Call	Currency Future	276	0	276	0	0.00
17/07/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4349	0	4349	0	0.00
17/07/2009	£ / R On 14-June-10	20.10	Call	Currency Future	157	0	157	0	0.00
17/07/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6229	0	6229	0	0.00
17/07/2009	£ / R On 14-June-10	22.10	Call	Currency Future	88	0	88	0	0.00
17/07/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8161	0	8161	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
17/07/2009	€ / R On 15-March-10			Currency Future	11.9500	11.9480	11.9458	11.9480	86.00
17/07/2009	€ / R On 14-September-09			Currency Future	11.5500	11.5486	11.5475	11.5486	21974.00
17/07/2009	€ / R On 14-December-09			Currency Future	11.7500	11.7478	11.7464	11.7478	11514.00
17/07/2009	€ / R On 15-March-10	11.95	Call	Currency Future	737	742	737	742	0.00
17/07/2009	€ / R On 15-March-10	11.95	Put	Currency Future	741	744	741	744	0.00
17/07/2009	€ / R On 14-September-09	11.55	Call	Currency Future	338	343	338	343	0.00
17/07/2009	€ / R On 14-September-09	11.55	Put	Currency Future	340	344	340	344	0.00
17/07/2009	€ / R On 14-December-09	11.75	Call	Currency Future	564	568	564	568	0.00
17/07/2009	€ / R On 14-December-09	11.75	Put	Currency Future	567	570	567	570	0.00
17/07/2009	€ / R On 15-March-10	12.05	Call	Currency Future	700	705	700	705	0.00
17/07/2009	€ / R On 15-March-10	12.05	Put	Currency Future	805	807	805	807	0.00
17/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	297	302	297	302	0.00
17/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	400	403	400	403	0.00
17/07/2009	€ / R On 14-December-09	11.85	Call	Currency Future	526	531	526	531	0.00
17/07/2009	€ / R On 14-December-09	11.85	Put	Currency Future	630	633	630	633	0.00
17/07/2009	€ / R On 14-December-09	12.20	Call	Currency Future	415	420	415	420	13397.00
17/07/2009	€ / R On 14-December-09	12.20	Put	Currency Future	869	873	869	873	0.00
17/07/2009	€ / R On 14-December-09	14.60	Call	Currency Future	80	90	80	90	12462.00
17/07/2009	€ / R On 14-December-09	14.60	Put	Currency Future	2933	2942	2933	2942	0.00
17/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	297	302	297	302	0.00
17/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	400	403	400	403	0.00
17/07/2009	€ / R On 15-March-10	12.10	Call	Currency Future	683	688	683	688	0.00
17/07/2009	€ / R On 15-March-10	12.10	Put	Currency Future	837	840	837	840	0.00
17/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	278	283	278	283	0.00
17/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	431	434	431	434	0.00
17/07/2009	€ / R On 14-December-09	11.90	Call	Currency Future	509	513	509	513	0.00
17/07/2009	€ / R On 14-December-09	11.90	Put	Currency Future	662	665	662	665	0.00
17/07/2009	€ / R On 15-March-10	12.00	Call	Currency Future	718	723	718	723	0.00
17/07/2009	€ / R On 15-March-10	12.00	Put	Currency Future	772	775	772	775	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	317	322	317	322	0.00
17/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	369	373	369	373	0.00
17/07/2009	€ / R On 14-December-09	11.80	Call	Currency Future	545	549	545	549	0.00
17/07/2009	€ / R On 14-December-09	11.80	Put	Currency Future	598	601	598	601	0.00
17/07/2009	€ / R On 15-March-10	11.85	Call	Currency Future	777	782	777	782	0.00
17/07/2009	€ / R On 15-March-10	11.85	Put	Currency Future	681	684	681	684	0.00
17/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	362	367	362	367	0.00
17/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	314	318	314	318	0.00
17/07/2009	€ / R On 14-December-09	11.70	Call	Currency Future	585	589	585	589	0.00
17/07/2009	€ / R On 14-December-09	11.70	Put	Currency Future	539	541	539	541	0.00
17/07/2009	€ / R On 15-March-10	11.70	Call	Currency Future	842	846	842	846	0.00
17/07/2009	€ / R On 15-March-10	11.70	Put	Currency Future	596	598	596	598	0.00
17/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	470	474	470	474	0.00
17/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	222	226	222	226	0.00
17/07/2009	€ / R On 14-December-09	11.50	Call	Currency Future	677	680	677	680	0.00
17/07/2009	€ / R On 14-December-09	11.50	Put	Currency Future	431	432	431	432	0.00
17/07/2009	€ / R On 15-March-10	11.70	Call	Currency Future	842	846	842	846	0.00
17/07/2009	€ / R On 15-March-10	11.70	Put	Currency Future	596	598	596	598	0.00
17/07/2009	€ / R On 15-March-10	11.60	Call	Currency Future	888	892	888	892	0.00
17/07/2009	€ / R On 15-March-10	11.60	Put	Currency Future	542	544	542	544	0.00
17/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	500	504	500	504	0.00
17/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	202	206	202	206	0.00
17/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	94	96	94	96	100.00
17/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1047	1047	1047	1047	0.00
17/07/2009	€ / R On 14-December-09	11.40	Call	Currency Future	728	730	728	730	0.00
17/07/2009	€ / R On 14-December-09	11.40	Put	Currency Future	381	383	381	383	0.00
17/07/2009	€ / R On 15-March-10	11.50	Call	Currency Future	936	941	936	941	0.00
17/07/2009	€ / R On 15-March-10	11.50	Put	Currency Future	491	493	491	493	0.00
17/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	564	567	564	567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	166	169	166	169	0.00
17/07/2009	€ / R On 14-December-09	11.30	Call	Currency Future	782	784	782	784	0.00
17/07/2009	€ / R On 14-December-09	11.30	Put	Currency Future	335	336	335	336	0.00
17/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	597	601	597	601	0.00
17/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	150	152	150	152	0.00
17/07/2009	€ / R On 15-March-10	11.35	Call	Currency Future	1014	1018	1014	1018	0.00
17/07/2009	€ / R On 15-March-10	11.35	Put	Currency Future	418	420	418	420	0.00
17/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	668	671	668	671	0.00
17/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	120	122	120	122	0.00
17/07/2009	€ / R On 14-December-09	11.20	Call	Currency Future	839	841	839	841	0.00
17/07/2009	€ / R On 14-December-09	11.20	Put	Currency Future	293	293	293	293	0.00
17/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	441	446	441	446	0.00
17/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	244	247	244	247	0.00
17/07/2009	€ / R On 14-December-09	11.55	Call	Currency Future	653	656	653	656	0.00
17/07/2009	€ / R On 14-December-09	11.55	Put	Currency Future	457	458	457	458	0.00
17/07/2009	€ / R On 15-March-10	11.80	Call	Currency Future	798	803	798	803	0.00
17/07/2009	€ / R On 15-March-10	11.80	Put	Currency Future	652	655	652	655	0.00
17/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	387	392	387	392	0.00
17/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	290	293	290	293	0.00
17/07/2009	€ / R On 14-December-09	11.60	Call	Currency Future	630	633	630	633	0.00
17/07/2009	€ / R On 14-December-09	11.60	Put	Currency Future	483	485	483	485	0.00
17/07/2009	€ / R On 15-March-10	11.90	Call	Currency Future	756	761	756	761	0.00
17/07/2009	€ / R On 15-March-10	11.90	Put	Currency Future	711	713	711	713	0.00
17/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	387	392	387	392	0.00
17/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	290	293	290	293	0.00
17/07/2009	€ / R On 15-March-10	11.75	Call	Currency Future	819	824	819	824	0.00
17/07/2009	€ / R On 15-March-10	11.75	Put	Currency Future	624	626	624	626	0.00
17/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	414	418	414	418	0.00
17/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	266	270	266	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	441	446	441	446	0.00
17/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	244	247	244	247	0.00
17/07/2009	€ / R On 14-December-09	11.65	Call	Currency Future	607	611	607	611	0.00
17/07/2009	€ / R On 14-December-09	11.65	Put	Currency Future	510	513	510	513	0.00
17/07/2009	€ / R On 15-March-10	12.15	Call	Currency Future	666	671	666	671	0.00
17/07/2009	€ / R On 15-March-10	12.15	Put	Currency Future	870	873	870	873	0.00
17/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	244	248	244	248	0.00
17/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	496	499	496	499	0.00
17/07/2009	€ / R On 14-December-09	12.00	Call	Currency Future	475	480	475	480	0.00
17/07/2009	€ / R On 14-December-09	12.00	Put	Currency Future	729	732	729	732	0.00
17/07/2009	€ / R On 15-March-10	12.20	Call	Currency Future	650	655	650	655	0.00
17/07/2009	€ / R On 15-March-10	12.20	Put	Currency Future	904	907	904	907	0.00
17/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	228	232	228	232	0.00
17/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	531	533	531	533	0.00
17/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	260	265	260	265	0.00
17/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	463	466	463	466	0.00
17/07/2009	€ / R On 14-December-09	12.05	Call	Currency Future	459	464	459	464	0.00
17/07/2009	€ / R On 14-December-09	12.05	Put	Currency Future	763	766	763	766	0.00
17/07/2009	€ / R On 15-March-10	12.25	Call	Currency Future	634	639	634	639	0.00
17/07/2009	€ / R On 15-March-10	12.25	Put	Currency Future	938	941	938	941	0.00
17/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	213	217	213	217	0.00
17/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	566	568	566	568	0.00
17/07/2009	€ / R On 14-December-09	12.10	Call	Currency Future	444	449	444	449	0.00
17/07/2009	€ / R On 14-December-09	12.10	Put	Currency Future	798	801	798	801	0.00
17/07/2009	€ / R On 14-December-09	11.95	Call	Currency Future	491	496	491	496	0.00
17/07/2009	€ / R On 14-December-09	11.95	Put	Currency Future	695	698	695	698	0.00
17/07/2009	€ / R On 14-September-09	12.00	Call	Currency Future	186	190	186	190	0.00
17/07/2009	€ / R On 14-September-09	12.00	Put	Currency Future	639	641	639	641	0.00
17/07/2009	€ / R On 14-December-09	12.15	Call	Currency Future	429	434	429	434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-December-09	12.15	Put	Currency Future	833	837	833	837	0.00
17/07/2009	€ / R On 14-September-09	11.95	Call	Currency Future	199	203	199	203	0.00
17/07/2009	€ / R On 14-September-09	11.95	Put	Currency Future	602	604	602	604	0.00
17/07/2009	€ / R On 14-September-09	12.05	Call	Currency Future	174	177	174	177	0.00
17/07/2009	€ / R On 14-September-09	12.05	Put	Currency Future	677	679	677	679	0.00
17/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	163	166	163	166	0.00
17/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	715	717	715	717	0.00
17/07/2009	€ / R On 14-December-09	12.25	Call	Currency Future	402	407	402	407	0.00
17/07/2009	€ / R On 14-December-09	12.25	Put	Currency Future	905	909	905	909	0.00
17/07/2009	€ / R On 14-September-09	12.40	Call	Currency Future	108	110	108	110	0.00
17/07/2009	€ / R On 14-September-09	12.40	Put	Currency Future	961	961	961	961	0.00
17/07/2009	€ / R On 14-December-09	12.55	Call	Currency Future	330	336	330	336	0.00
17/07/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1134	1138	1134	1138	0.00
17/07/2009	€ / R On 14-September-09	12.30	Call	Currency Future	124	126	124	126	0.00
17/07/2009	€ / R On 14-September-09	12.30	Put	Currency Future	876	878	876	878	0.00
17/07/2009	€ / R On 14-December-09	12.45	Call	Currency Future	352	358	352	358	0.00
17/07/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1056	1060	1056	1060	0.00
17/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	133	135	133	135	0.00
17/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	835	836	835	836	0.00
17/07/2009	€ / R On 14-December-09	12.40	Call	Currency Future	364	369	364	369	0.00
17/07/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1018	1022	1018	1022	0.00
17/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	101	103	101	103	0.00
17/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1003	1004	1003	1004	0.00
17/07/2009	€ / R On 14-December-09	12.65	Call	Currency Future	310	316	310	316	0.00
17/07/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1214	1218	1214	1218	0.00
17/07/2009	€ / R On 14-December-09	12.70	Call	Currency Future	301	307	301	307	0.00
17/07/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1254	1259	1254	1259	0.00
17/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	82	84	82	84	0.00
17/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1135	1135	1135	1135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-December-09	12.75	Call	Currency Future	291	297	291	297	0.00
17/07/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1295	1300	1295	1300	0.00
17/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	77	78	77	78	0.00
17/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1179	1180	1179	1180	0.00
17/07/2009	€ / R On 14-December-09	12.80	Call	Currency Future	283	289	283	289	0.00
17/07/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1336	1341	1336	1341	0.00
17/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	63	64	63	64	0.00
17/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1315	1315	1315	1315	0.00
17/07/2009	€ / R On 14-December-09	13.00	Call	Currency Future	251	257	251	257	0.00
17/07/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1504	1509	1504	1509	0.00
17/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	48	49	48	49	0.00
17/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1501	1500	1501	1500	0.00
17/07/2009	€ / R On 14-December-09	13.20	Call	Currency Future	223	229	223	229	0.00
17/07/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1677	1682	1677	1682	0.00
17/07/2009	€ / R On 14-September-09	13.20	Call	Currency Future	37	37	37	37	0.00
17/07/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1690	1689	1690	1689	0.00
17/07/2009	€ / R On 14-December-09	13.40	Call	Currency Future	199	206	199	206	0.00
17/07/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1853	1858	1853	1858	0.00
17/07/2009	€ / R On 14-September-09	13.15	Call	Currency Future	40	40	40	40	0.00
17/07/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1642	1641	1642	1641	0.00
17/07/2009	€ / R On 14-December-09	13.30	Call	Currency Future	211	217	211	217	0.00
17/07/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1764	1769	1764	1769	0.00
17/07/2009	€ / R On 14-September-09	13.15	Call	Currency Future	40	40	40	40	0.00
17/07/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1642	1641	1642	1641	0.00
17/07/2009	€ / R On 14-December-09	13.35	Call	Currency Future	205	211	205	211	0.00
17/07/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1809	1814	1809	1814	0.00
17/07/2009	€ / R On 14-December-09	13.35	Call	Currency Future	205	211	205	211	0.00
17/07/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1809	1814	1809	1814	0.00
17/07/2009	€ / R On 14-September-09	13.50	Call	Currency Future	25	25	25	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1978	1977	1978	1977	0.00
17/07/2009	€ / R On 14-December-09	13.65	Call	Currency Future	175	181	175	181	0.00
17/07/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2078	2083	2078	2083	0.00
17/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	24	24	24	24	0.00
17/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2026	2025	2026	2025	0.00
17/07/2009	€ / R On 14-December-09	13.70	Call	Currency Future	170	176	170	176	0.00
17/07/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2124	2129	2124	2129	0.00
17/07/2009	€ / R On 14-September-09	13.45	Call	Currency Future	27	27	27	27	0.00
17/07/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1930	1928	1930	1928	0.00
17/07/2009	€ / R On 14-December-09	13.60	Call	Currency Future	179	186	179	186	0.00
17/07/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2033	2038	2033	2038	0.00
17/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	29	29	29	29	0.00
17/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1881	1880	1881	1880	0.00
17/07/2009	€ / R On 14-December-09	13.55	Call	Currency Future	184	190	184	190	0.00
17/07/2009	€ / R On 14-December-09	13.55	Put	Currency Future	1988	1993	1988	1993	0.00
17/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	31	31	31	31	0.00
17/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1833	1832	1833	1832	0.00
17/07/2009	€ / R On 14-December-09	13.50	Call	Currency Future	189	195	189	195	0.00
17/07/2009	€ / R On 14-December-09	13.50	Put	Currency Future	1943	1948	1943	1948	0.00
17/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	31	31	31	31	0.00
17/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1833	1832	1833	1832	0.00
17/07/2009	€ / R On 14-December-09	13.55	Call	Currency Future	184	190	184	190	0.00
17/07/2009	€ / R On 14-December-09	13.55	Put	Currency Future	1988	1993	1988	1993	0.00
17/07/2009	€ / R On 14-September-09	13.25	Call	Currency Future	35	35	35	35	0.00
17/07/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1737	1736	1737	1736	0.00
17/07/2009	€ / R On 14-December-09	13.45	Call	Currency Future	194	200	194	200	0.00
17/07/2009	€ / R On 14-December-09	13.45	Put	Currency Future	1898	1903	1898	1903	0.00
17/07/2009	€ / R On 14-September-09	13.70	Call	Currency Future	20	20	20	20	0.00
17/07/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2173	2171	2173	2171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-December-09	13.85	Call	Currency Future	153	160	153	160	0.00
17/07/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2256	2262	2256	2262	0.00
17/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	17	17	17	17	0.00
17/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2319	2318	2319	2318	0.00
17/07/2009	€ / R On 14-December-09	13.25	Call	Currency Future	217	223	217	223	0.00
17/07/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1720	1725	1720	1725	0.00
17/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	16	16	16	16	0.00
17/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2368	2367	2368	2367	0.00
17/07/2009	€ / R On 14-December-09	14.85	Call	Currency Future	64	74	64	74	0.00
17/07/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3167	3176	3167	3176	0.00
17/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	23	22	23	22	0.00
17/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2075	2074	2075	2074	0.00
17/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	33	33	33	33	0.00
17/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1785	1784	1785	1784	0.00
17/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	33	33	33	33	0.00
17/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1785	1784	1785	1784	0.00
17/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	29	29	29	29	0.00
17/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1881	1880	1881	1880	0.00
17/07/2009	€ / R On 14-September-09	13.05	Call	Currency Future	45	46	45	46	0.00
17/07/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1548	1547	1548	1547	0.00
17/07/2009	€ / R On 14-September-09	13.75	Call	Currency Future	19	19	19	19	0.00
17/07/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2221	2220	2221	2220	0.00
17/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	21	21	21	21	0.00
17/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2124	2123	2124	2123	0.00
17/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	16	16	16	16	0.00
17/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2368	2367	2368	2367	0.00
17/07/2009	€ / R On 14-September-09	13.95	Call	Currency Future	15	15	15	15	0.00
17/07/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2418	2417	2418	2417	0.00
17/07/2009	€ / R On 14-September-09	14.00	Call	Currency Future	14	14	14	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2467	2466	2467	2466	0.00
17/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	13	13	13	13	0.00
17/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2565	2564	2565	2564	0.00
17/07/2009	€ / R On 14-September-09	13.80	Call	Currency Future	18	18	18	18	0.00
17/07/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2270	2269	2270	2269	0.00
17/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	42	43	42	43	0.00
17/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1595	1594	1595	1594	0.00
17/07/2009	€ / R On 14-September-09	14.20	Call	Currency Future	11	12	11	12	0.00
17/07/2009	€ / R On 14-September-09	14.20	Put	Currency Future	2664	2663	2664	2663	0.00
17/07/2009	€ / R On 14-September-09	14.85	Call	Currency Future	6	6	6	6	0.00
17/07/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3309	3308	3309	3308	0.00
17/07/2009	€ / R On 14-September-09	13.80	Call	Currency Future	18	18	18	18	0.00
17/07/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2270	2269	2270	2269	0.00
17/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	13	13	13	13	0.00
17/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2565	2564	2565	2564	0.00
17/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	10	11	10	11	0.00
17/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2763	2762	2763	2762	0.00
17/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	9	10	9	10	0.00
17/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2862	2861	2862	2861	0.00
17/07/2009	€ / R On 14-September-09	14.50	Call	Currency Future	8	9	8	9	0.00
17/07/2009	€ / R On 14-September-09	14.50	Put	Currency Future	2961	2960	2961	2960	0.00
17/07/2009	€ / R On 14-September-09	14.60	Call	Currency Future	8	8	8	8	0.00
17/07/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3060	3059	3060	3059	0.00
17/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	23	22	23	22	0.00
17/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2075	2074	2075	2074	0.00
17/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	10	11	10	11	0.00
17/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2763	2762	2763	2762	0.00
17/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	9	10	9	10	0.00
17/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2862	2861	2862	2861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	72	73	72	73	0.00
17/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1224	1224	1224	1224	0.00
17/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	63	64	63	64	0.00
17/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1315	1315	1315	1315	0.00
17/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	55	56	55	56	0.00
17/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1408	1407	1408	1407	0.00
17/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	24	24	24	24	0.00
17/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2026	2025	2026	2025	0.00
17/07/2009	€ / R On 14-September-09	14.05	Call	Currency Future	13	14	13	14	0.00
17/07/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2516	2515	2516	2515	0.00
17/07/2009	€ / R On 14-September-09	14.15	Call	Currency Future	12	12	12	12	0.00
17/07/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2615	2614	2615	2614	0.00
17/07/2009	€ / R On 14-September-09	14.25	Call	Currency Future	11	11	11	11	0.00
17/07/2009	€ / R On 14-September-09	14.25	Put	Currency Future	2713	2712	2713	2712	0.00
17/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	42	43	42	43	0.00
17/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1595	1594	1595	1594	0.00
17/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	55	56	55	56	0.00
17/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1408	1407	1408	1407	0.00
17/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	59	60	59	60	0.00
17/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1361	1361	1361	1361	0.00
17/07/2009	€ / R On 14-September-09	12.95	Call	Currency Future	51	52	51	52	0.00
17/07/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1454	1453	1454	1453	0.00
17/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	17	17	17	17	0.00
17/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2319	2318	2319	2318	0.00
17/07/2009	€ / R On 14-December-09	13.75	Call	Currency Future	166	172	166	172	0.00
17/07/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2169	2174	2169	2174	0.00
17/07/2009	€ / R On 14-December-09	13.95	Call	Currency Future	140	148	140	148	0.00
17/07/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2344	2350	2344	2350	0.00
17/07/2009	€ / R On 14-December-09	14.05	Call	Currency Future	129	137	129	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
17/07/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2433	2439	2433	2439	0.00
17/07/2009	€ / R On 14-December-09	14.15	Call	Currency Future	118	127	118	127	0.00
17/07/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2522	2529	2522	2529	0.00
17/07/2009	€ / R On 14-December-09	14.25	Call	Currency Future	109	117	109	117	0.00
17/07/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2612	2620	2612	2620	0.00
17/07/2009	€ / R On 14-December-09	13.30	Call	Currency Future	211	217	211	217	0.00
17/07/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1764	1769	1764	1769	0.00
17/07/2009	€ / R On 14-December-09	13.40	Call	Currency Future	199	206	199	206	0.00
17/07/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1853	1858	1853	1858	0.00
17/07/2009	€ / R On 14-December-09	13.80	Call	Currency Future	159	166	159	166	0.00
17/07/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2213	2218	2213	2218	0.00
17/07/2009	€ / R On 14-December-09	13.90	Call	Currency Future	146	154	146	154	0.00
17/07/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2300	2306	2300	2306	0.00
17/07/2009	€ / R On 14-December-09	14.00	Call	Currency Future	135	142	135	142	0.00
17/07/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2388	2395	2388	2395	0.00
17/07/2009	€ / R On 14-December-09	13.05	Call	Currency Future	243	249	243	249	0.00
17/07/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1547	1552	1547	1552	0.00
17/07/2009	€ / R On 14-December-09	13.15	Call	Currency Future	230	236	230	236	0.00
17/07/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1633	1638	1633	1638	0.00
17/07/2009	€ / R On 14-December-09	13.65	Call	Currency Future	175	181	175	181	0.00
17/07/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2078	2083	2078	2083	0.00
17/07/2009	€ / R On 14-September-09	13.05	Call	Currency Future	45	46	45	46	0.00
17/07/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1548	1547	1548	1547	0.00
17/07/2009	€ / R On 14-December-09	13.15	Call	Currency Future	230	236	230	236	0.00
17/07/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1633	1638	1633	1638	0.00
17/07/2009	€ / R On 14-December-09	13.85	Call	Currency Future	153	160	153	160	0.00
17/07/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2256	2262	2256	2262	0.00
17/07/2009	€ / R On 14-December-09	13.10	Call	Currency Future	236	242	236	242	0.00
17/07/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1590	1595	1590	1595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-December-09	13.80	Call	Currency Future	159	166	159	166	0.00
17/07/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2213	2218	2213	2218	0.00
17/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	21	21	21	21	0.00
17/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2124	2123	2124	2123	0.00
17/07/2009	€ / R On 14-December-09	13.90	Call	Currency Future	146	154	146	154	0.00
17/07/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2300	2306	2300	2306	0.00
17/07/2009	€ / R On 14-December-09	14.10	Call	Currency Future	124	132	124	132	0.00
17/07/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2477	2484	2477	2484	0.00
17/07/2009	€ / R On 14-December-09	14.05	Call	Currency Future	129	137	129	137	0.00
17/07/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2433	2439	2433	2439	0.00
17/07/2009	€ / R On 14-December-09	12.95	Call	Currency Future	258	264	258	264	0.00
17/07/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1462	1466	1462	1466	0.00
17/07/2009	€ / R On 14-September-09	12.75	Call	Currency Future	67	68	67	68	0.00
17/07/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1270	1270	1270	1270	0.00
17/07/2009	€ / R On 14-December-09	12.90	Call	Currency Future	266	272	266	272	0.00
17/07/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1420	1424	1420	1424	0.00
17/07/2009	€ / R On 14-December-09	13.10	Call	Currency Future	236	242	236	242	0.00
17/07/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1590	1595	1590	1595	0.00
17/07/2009	€ / R On 14-December-09	13.60	Call	Currency Future	179	186	179	186	0.00
17/07/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2033	2038	2033	2038	0.00
17/07/2009	€ / R On 14-December-09	12.90	Call	Currency Future	266	272	266	272	0.00
17/07/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1420	1424	1420	1424	0.00
17/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	82	84	82	84	0.00
17/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1135	1135	1135	1135	0.00
17/07/2009	€ / R On 14-December-09	12.85	Call	Currency Future	274	280	274	280	0.00
17/07/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1378	1382	1378	1382	0.00
17/07/2009	€ / R On 14-December-09	13.05	Call	Currency Future	243	249	243	249	0.00
17/07/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1547	1552	1547	1552	0.00
17/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	116	118	116	118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	918	919	918	919	0.00
17/07/2009	€ / R On 14-September-09	12.55	Call	Currency Future	88	90	88	90	0.00
17/07/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1091	1091	1091	1091	0.00
17/07/2009	€ / R On 14-December-09	12.50	Call	Currency Future	341	347	341	347	0.00
17/07/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1095	1099	1095	1099	0.00
17/07/2009	€ / R On 14-December-09	12.60	Call	Currency Future	320	326	320	326	0.00
17/07/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1174	1178	1174	1178	0.00
17/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	152	155	152	155	0.00
17/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	755	756	755	756	0.00
17/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	116	118	116	118	0.00
17/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	918	919	918	919	0.00
17/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	59	60	59	60	0.00
17/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1361	1361	1361	1361	0.00
17/07/2009	€ / R On 14-December-09	12.35	Call	Currency Future	376	381	376	381	0.00
17/07/2009	€ / R On 14-December-09	12.35	Put	Currency Future	980	984	980	984	0.00
17/07/2009	€ / R On 14-December-09	12.65	Call	Currency Future	310	316	310	316	0.00
17/07/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1214	1218	1214	1218	0.00
17/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	163	166	163	166	0.00
17/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	715	717	715	717	0.00
17/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	142	145	142	145	0.00
17/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	795	796	795	796	0.00
17/07/2009	€ / R On 14-December-09	12.30	Call	Currency Future	389	394	389	394	0.00
17/07/2009	€ / R On 14-December-09	12.30	Put	Currency Future	942	946	942	946	0.00
17/07/2009	€ / R On 14-December-09	12.40	Call	Currency Future	364	369	364	369	0.00
17/07/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1018	1022	1018	1022	0.00
17/07/2009	€ / R On 14-December-09	12.60	Call	Currency Future	320	326	320	326	0.00
17/07/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1174	1178	1174	1178	0.00
17/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	152	155	152	155	0.00
17/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	755	756	755	756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	77	78	77	78	0.00
17/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1179	1180	1179	1180	0.00
17/07/2009	€ / R On 14-December-09	10.65	Call	Currency Future	1220	1221	1220	1221	0.00
17/07/2009	€ / R On 14-December-09	10.65	Put	Currency Future	124	123	124	123	0.00
17/07/2009	€ / R On 14-December-09	11.15	Call	Currency Future	869	870	869	870	0.00
17/07/2009	€ / R On 14-December-09	11.15	Put	Currency Future	272	273	272	273	0.00
17/07/2009	€ / R On 14-December-09	14.65	Call	Currency Future	76	86	76	86	0.00
17/07/2009	€ / R On 14-December-09	14.65	Put	Currency Future	2980	2988	2980	2988	0.00
17/07/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1391	1392	1391	1392	0.00
17/07/2009	€ / R On 14-December-09	10.45	Put	Currency Future	95	94	95	94	0.00
17/07/2009	€ / R On 14-December-09	10.95	Call	Currency Future	997	997	997	997	0.00
17/07/2009	€ / R On 14-December-09	10.95	Put	Currency Future	200	200	200	200	0.00
17/07/2009	€ / R On 14-December-09	11.45	Call	Currency Future	702	705	702	705	0.00
17/07/2009	€ / R On 14-December-09	11.45	Put	Currency Future	406	407	406	407	0.00
17/07/2009	€ / R On 14-December-09	14.75	Call	Currency Future	70	80	70	80	0.00
17/07/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3073	3082	3073	3082	0.00
17/07/2009	€ / R On 14-September-09	6.40	Call	Currency Future	5148	5149	5148	5149	0.00
17/07/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3648	3649	3648	3649	0.00
17/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	2152	2153	2152	2153	0.00
17/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	742	745	742	745	0.00
17/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	95	97	95	97	0.00
17/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	3856	3855	3856	3855	0.00
17/07/2009	€ / R On 14-September-09	16.90	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5353	5352	5353	5352	0.00
17/07/2009	€ / R On 14-September-09	18.40	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
17/07/2009	€ / R On 14-September-09	18.40	Put	Currency Future	6853	6851	6853	6851	0.00
17/07/2009	€ / R On 14-December-09	9.55	Call	Currency Future	2224	2226	2224	2226	0.00
17/07/2009	€ / R On 14-December-09	9.55	Put	Currency Future	28	28	28	28	0.00
17/07/2009	€ / R On 14-December-09	11.05	Call	Currency Future	931	932	931	932	0.00
17/07/2009	€ / R On 14-December-09	11.05	Put	Currency Future	235	234	235	234	0.00
17/07/2009	€ / R On 14-December-09	15.55	Call	Currency Future	33	43	33	43	0.00
17/07/2009	€ / R On 14-December-09	15.55	Put	Currency Future	3837	3845	3837	3845	0.00
17/07/2009	€ / R On 14-December-09	17.05	Call	Currency Future	16	18	16	18	0.00
17/07/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5319	5320	5319	5320	0.00
17/07/2009	€ / R On 14-December-09	18.55	Call	Currency Future	8	8	8	8	0.00
17/07/2009	€ / R On 14-December-09	18.55	Put	Currency Future	6811	6810	6811	6810	0.00
17/07/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5447	5449	5447	5449	0.00
17/07/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3948	3949	3948	3949	0.00
17/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2449	2450	2449	2450	0.00
17/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1	1	1	1	0.00
17/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	990	992	990	992	0.00
17/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	42	43	42	43	0.00
17/07/2009	€ / R On 14-September-09	15.10	Call	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3557	3556	3557	3556	0.00
17/07/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1	1	1	1	0.00
17/07/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5053	5052	5053	5052	0.00
17/07/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6553	6551	6553	6551	0.00
17/07/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2517	2518	2517	2518	0.00
17/07/2009	€ / R On 14-December-09	9.25	Put	Currency Future	20	21	20	21	0.00
17/07/2009	€ / R On 14-December-09	10.75	Call	Currency Future	1138	1138	1138	1138	0.00
17/07/2009	€ / R On 14-December-09	10.75	Put	Currency Future	141	140	141	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
17/07/2009	€ / R On 14-December-09	15.25	Call	Currency Future	44	54	44	54	0.00
17/07/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3548	3556	3548	3556	0.00
17/07/2009	€ / R On 14-December-09	16.75	Call	Currency Future	18	21	18	21	0.00
17/07/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5021	5023	5021	5023	0.00
17/07/2009	€ / R On 14-December-09	18.25	Call	Currency Future	9	10	9	10	0.00
17/07/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6513	6512	6513	6512	0.00
17/07/2009	€ / R On 14-December-09	12.20	Call	Currency Future	415	420	415	420	0.00
17/07/2009	€ / R On 14-December-09	12.20	Put	Currency Future	869	873	869	873	0.00
17/07/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5598	5599	5598	5599	0.00
17/07/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	4098	4099	4098	4099	0.00
17/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2598	2599	2598	2599	0.00
17/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1	1	1	1	0.00
17/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1128	1130	1128	1130	0.00
17/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	31	31	31	31	0.00
17/07/2009	€ / R On 14-September-09	14.95	Call	Currency Future	6	6	6	6	0.00
17/07/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3408	3407	3408	3407	0.00
17/07/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1	1	1	1	0.00
17/07/2009	€ / R On 14-September-09	16.45	Put	Currency Future	4903	4902	4903	4902	0.00
17/07/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6403	6401	6403	6401	0.00
17/07/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2664	2666	2664	2666	0.00
17/07/2009	€ / R On 14-December-09	9.10	Put	Currency Future	17	18	17	18	0.00
17/07/2009	€ / R On 14-December-09	10.60	Call	Currency Future	1262	1263	1262	1263	0.00
17/07/2009	€ / R On 14-December-09	10.60	Put	Currency Future	116	115	116	115	0.00
17/07/2009	€ / R On 14-December-09	15.10	Call	Currency Future	51	61	51	61	0.00
17/07/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3404	3413	3404	3413	0.00
17/07/2009	€ / R On 14-December-09	16.60	Call	Currency Future	19	23	19	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-December-09	16.60	Put	Currency Future	4872	4875	4872	4875	0.00
17/07/2009	€ / R On 14-December-09	18.10	Call	Currency Future	10	11	10	11	0.00
17/07/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6364	6363	6364	6363	0.00
17/07/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3950	3951	3950	3951	0.00
17/07/2009	€ / R On 14-December-09	7.80	Put	Currency Future	3	3	3	3	0.00
17/07/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2959	2961	2959	2961	0.00
17/07/2009	€ / R On 14-December-09	8.80	Put	Currency Future	13	13	13	13	0.00
17/07/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1983	1985	1983	1985	0.00
17/07/2009	€ / R On 14-December-09	9.80	Put	Currency Future	37	37	37	37	0.00
17/07/2009	€ / R On 14-December-09	10.80	Call	Currency Future	1101	1102	1101	1102	0.00
17/07/2009	€ / R On 14-December-09	10.80	Put	Currency Future	155	154	155	154	0.00
17/07/2009	€ / R On 14-December-09	14.80	Call	Currency Future	67	77	67	77	0.00
17/07/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3120	3129	3120	3129	0.00
17/07/2009	€ / R On 14-December-09	15.80	Call	Currency Future	27	35	27	35	0.00
17/07/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4081	4088	4081	4088	0.00
17/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	531	535	531	535	0.00
17/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	184	187	184	187	0.00
17/07/2009	€ / R On 14-December-09	7.70	Call	Currency Future	4049	4051	4049	4051	0.00
17/07/2009	€ / R On 14-December-09	7.70	Put	Currency Future	3	3	3	3	0.00
17/07/2009	€ / R On 14-December-09	8.70	Call	Currency Future	3058	3059	3058	3059	0.00
17/07/2009	€ / R On 14-December-09	8.70	Put	Currency Future	11	12	11	12	0.00
17/07/2009	€ / R On 14-December-09	9.70	Call	Currency Future	2079	2081	2079	2081	0.00
17/07/2009	€ / R On 14-December-09	9.70	Put	Currency Future	32	33	32	33	0.00
17/07/2009	€ / R On 14-December-09	10.70	Call	Currency Future	1179	1179	1179	1179	0.00
17/07/2009	€ / R On 14-December-09	10.70	Put	Currency Future	132	131	132	131	0.00
17/07/2009	€ / R On 14-December-09	14.70	Call	Currency Future	73	83	73	83	0.00
17/07/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3027	3035	3027	3035	0.00
17/07/2009	€ / R On 14-December-09	15.70	Call	Currency Future	29	38	29	38	0.00
17/07/2009	€ / R On 14-December-09	15.70	Put	Currency Future	3983	3990	3983	3990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-December-09	7.65	Call	Currency Future	4099	4100	4099	4100	0.00
17/07/2009	€ / R On 14-December-09	7.65	Put	Currency Future	2	2	2	2	0.00
17/07/2009	€ / R On 14-December-09	8.65	Call	Currency Future	3107	3109	3107	3109	0.00
17/07/2009	€ / R On 14-December-09	8.65	Put	Currency Future	11	11	11	11	0.00
17/07/2009	€ / R On 14-December-09	9.65	Call	Currency Future	2127	2129	2127	2129	0.00
17/07/2009	€ / R On 14-December-09	9.65	Put	Currency Future	31	31	31	31	0.00
17/07/2009	€ / R On 14-December-09	15.65	Call	Currency Future	30	39	30	39	0.00
17/07/2009	€ / R On 14-December-09	15.65	Put	Currency Future	3934	3942	3934	3942	0.00
17/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	414	418	414	418	0.00
17/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	266	270	266	270	0.00
17/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	213	217	213	217	0.00
17/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	566	568	566	568	0.00
17/07/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3850	3852	3850	3852	0.00
17/07/2009	€ / R On 14-December-09	7.90	Put	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2861	2862	2861	2862	0.00
17/07/2009	€ / R On 14-December-09	8.90	Put	Currency Future	14	14	14	14	0.00
17/07/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1889	1891	1889	1891	0.00
17/07/2009	€ / R On 14-December-09	9.90	Put	Currency Future	43	43	43	43	0.00
17/07/2009	€ / R On 14-December-09	10.90	Call	Currency Future	1031	1031	1031	1031	0.00
17/07/2009	€ / R On 14-December-09	10.90	Put	Currency Future	184	184	184	184	0.00
17/07/2009	€ / R On 14-December-09	14.90	Call	Currency Future	61	71	61	71	0.00
17/07/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3215	3223	3215	3223	0.00
17/07/2009	€ / R On 14-December-09	15.90	Call	Currency Future	26	33	26	33	0.00
17/07/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4179	4186	4179	4186	0.00
17/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	317	322	317	322	0.00
17/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	369	373	369	373	0.00
17/07/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3751	3752	3751	3752	0.00
17/07/2009	€ / R On 14-December-09	8.00	Put	Currency Future	4	5	4	5	0.00
17/07/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2762	2764	2762	2764	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-December-09	9.00	Put	Currency Future	16	16	16	16	0.00
17/07/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1796	1798	1796	1798	0.00
17/07/2009	€ / R On 14-December-09	10.00	Put	Currency Future	50	50	50	50	0.00
17/07/2009	€ / R On 14-December-09	11.00	Call	Currency Future	963	964	963	964	0.00
17/07/2009	€ / R On 14-December-09	11.00	Put	Currency Future	217	217	217	217	0.00
17/07/2009	€ / R On 14-December-09	15.00	Call	Currency Future	56	66	56	66	0.00
17/07/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3309	3318	3309	3318	0.00
17/07/2009	€ / R On 14-December-09	16.00	Call	Currency Future	25	32	25	32	0.00
17/07/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4278	4284	4278	4284	0.00
17/07/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3651	3653	3651	3653	0.00
17/07/2009	€ / R On 14-December-09	8.10	Put	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1704	1706	1704	1706	0.00
17/07/2009	€ / R On 14-December-09	10.10	Put	Currency Future	58	58	58	58	0.00
17/07/2009	€ / R On 14-December-09	11.10	Call	Currency Future	900	901	900	901	0.00
17/07/2009	€ / R On 14-December-09	11.10	Put	Currency Future	253	253	253	253	0.00
17/07/2009	€ / R On 14-December-09	16.10	Call	Currency Future	23	30	23	30	0.00
17/07/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4377	4382	4377	4382	0.00
17/07/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3711	3713	3711	3713	0.00
17/07/2009	€ / R On 15-March-10	8.25	Put	Currency Future	15	15	15	15	0.00
17/07/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2730	2732	2730	2732	0.00
17/07/2009	€ / R On 15-March-10	9.25	Put	Currency Future	34	34	34	34	0.00
17/07/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1788	1791	1788	1791	0.00
17/07/2009	€ / R On 15-March-10	10.25	Put	Currency Future	93	93	93	93	0.00
17/07/2009	€ / R On 15-March-10	11.25	Call	Currency Future	1070	1073	1070	1073	0.00
17/07/2009	€ / R On 15-March-10	11.25	Put	Currency Future	374	375	374	375	0.00
17/07/2009	€ / R On 15-March-10	13.25	Call	Currency Future	400	406	400	406	0.00
17/07/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1704	1708	1704	1708	0.00
17/07/2009	€ / R On 15-March-10	14.25	Call	Currency Future	263	269	263	269	0.00
17/07/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2568	2571	2568	2571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	15.25	Call	Currency Future	169	174	169	174	0.00
17/07/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3474	3476	3474	3476	0.00
17/07/2009	€ / R On 15-March-10	16.25	Call	Currency Future	108	113	108	113	0.00
17/07/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4412	4415	4412	4415	0.00
17/07/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3701	3703	3701	3703	0.00
17/07/2009	€ / R On 14-December-09	8.05	Put	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2713	2715	2713	2715	0.00
17/07/2009	€ / R On 14-December-09	9.05	Put	Currency Future	17	17	17	17	0.00
17/07/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1750	1752	1750	1752	0.00
17/07/2009	€ / R On 14-December-09	10.05	Put	Currency Future	54	54	54	54	0.00
17/07/2009	€ / R On 14-December-09	15.05	Call	Currency Future	53	63	53	63	0.00
17/07/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3357	3365	3357	3365	0.00
17/07/2009	€ / R On 14-December-09	16.05	Call	Currency Future	24	31	24	31	0.00
17/07/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4328	4333	4328	4333	0.00
17/07/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3760	3762	3760	3762	0.00
17/07/2009	€ / R On 15-March-10	8.20	Put	Currency Future	14	14	14	14	0.00
17/07/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2779	2781	2779	2781	0.00
17/07/2009	€ / R On 15-March-10	9.20	Put	Currency Future	33	33	33	33	0.00
17/07/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1831	1833	1831	1833	0.00
17/07/2009	€ / R On 15-March-10	10.20	Put	Currency Future	85	85	85	85	0.00
17/07/2009	€ / R On 15-March-10	11.20	Call	Currency Future	1098	1102	1098	1102	0.00
17/07/2009	€ / R On 15-March-10	11.20	Put	Currency Future	352	354	352	354	0.00
17/07/2009	€ / R On 15-March-10	13.20	Call	Currency Future	409	414	409	414	0.00
17/07/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1663	1666	1663	1666	0.00
17/07/2009	€ / R On 15-March-10	14.20	Call	Currency Future	270	275	270	275	0.00
17/07/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2524	2527	2524	2527	0.00
17/07/2009	€ / R On 15-March-10	15.20	Call	Currency Future	173	178	173	178	0.00
17/07/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3427	3430	3427	3430	0.00
17/07/2009	€ / R On 15-March-10	16.20	Call	Currency Future	111	116	111	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4365	4368	4365	4368	0.00
17/07/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3859	3861	3859	3861	0.00
17/07/2009	€ / R On 15-March-10	8.10	Put	Currency Future	13	13	13	13	0.00
17/07/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2877	2879	2877	2879	0.00
17/07/2009	€ / R On 15-March-10	9.10	Put	Currency Future	31	31	31	31	0.00
17/07/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1917	1919	1917	1919	0.00
17/07/2009	€ / R On 15-March-10	10.10	Put	Currency Future	71	71	71	71	0.00
17/07/2009	€ / R On 15-March-10	11.10	Call	Currency Future	1158	1161	1158	1161	0.00
17/07/2009	€ / R On 15-March-10	11.10	Put	Currency Future	312	313	312	313	0.00
17/07/2009	€ / R On 15-March-10	13.10	Call	Currency Future	427	432	427	432	0.00
17/07/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1581	1584	1581	1584	0.00
17/07/2009	€ / R On 15-March-10	14.10	Call	Currency Future	283	288	283	288	0.00
17/07/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2437	2440	2437	2440	0.00
17/07/2009	€ / R On 15-March-10	15.10	Call	Currency Future	181	186	181	186	0.00
17/07/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3335	3338	3335	3338	0.00
17/07/2009	€ / R On 15-March-10	16.10	Call	Currency Future	118	122	118	122	0.00
17/07/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4272	4274	4272	4274	0.00
17/07/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3900	3901	3900	3901	0.00
17/07/2009	€ / R On 14-December-09	7.85	Put	Currency Future	3	4	3	4	0.00
17/07/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2910	2912	2910	2912	0.00
17/07/2009	€ / R On 14-December-09	8.85	Put	Currency Future	13	14	13	14	0.00
17/07/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1936	1938	1936	1938	0.00
17/07/2009	€ / R On 14-December-09	9.85	Put	Currency Future	40	40	40	40	0.00
17/07/2009	€ / R On 14-December-09	10.85	Call	Currency Future	1066	1066	1066	1066	0.00
17/07/2009	€ / R On 14-December-09	10.85	Put	Currency Future	169	168	169	168	0.00
17/07/2009	€ / R On 14-December-09	15.85	Call	Currency Future	26	34	26	34	0.00
17/07/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4130	4137	4130	4137	0.00
17/07/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3908	3910	3908	3910	0.00
17/07/2009	€ / R On 15-March-10	8.05	Put	Currency Future	12	12	12	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
17/07/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2926	2928	2926	2928	0.00
17/07/2009	€ / R On 15-March-10	9.05	Put	Currency Future	30	30	30	30	0.00
17/07/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1961	1963	1961	1963	0.00
17/07/2009	€ / R On 15-March-10	10.05	Put	Currency Future	65	65	65	65	0.00
17/07/2009	€ / R On 15-March-10	11.05	Call	Currency Future	1188	1192	1188	1192	0.00
17/07/2009	€ / R On 15-March-10	11.05	Put	Currency Future	293	294	293	294	0.00
17/07/2009	€ / R On 15-March-10	13.05	Call	Currency Future	436	442	436	442	0.00
17/07/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1540	1544	1540	1544	0.00
17/07/2009	€ / R On 15-March-10	14.05	Call	Currency Future	289	295	289	295	0.00
17/07/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2393	2397	2393	2397	0.00
17/07/2009	€ / R On 15-March-10	15.05	Call	Currency Future	184	190	184	190	0.00
17/07/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3289	3292	3289	3292	0.00
17/07/2009	€ / R On 15-March-10	16.05	Call	Currency Future	121	126	121	126	0.00
17/07/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4225	4228	4225	4228	0.00
17/07/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3809	3811	3809	3811	0.00
17/07/2009	€ / R On 15-March-10	8.15	Put	Currency Future	13	13	13	13	0.00
17/07/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2828	2830	2828	2830	0.00
17/07/2009	€ / R On 15-March-10	9.15	Put	Currency Future	32	32	32	32	0.00
17/07/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1874	1876	1874	1876	0.00
17/07/2009	€ / R On 15-March-10	10.15	Put	Currency Future	78	78	78	78	0.00
17/07/2009	€ / R On 15-March-10	11.15	Call	Currency Future	1128	1131	1128	1131	0.00
17/07/2009	€ / R On 15-March-10	11.15	Put	Currency Future	332	333	332	333	0.00
17/07/2009	€ / R On 15-March-10	13.15	Call	Currency Future	418	423	418	423	0.00
17/07/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1622	1625	1622	1625	0.00
17/07/2009	€ / R On 15-March-10	14.15	Call	Currency Future	276	281	276	281	0.00
17/07/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2480	2483	2480	2483	0.00
17/07/2009	€ / R On 15-March-10	15.15	Call	Currency Future	177	182	177	182	0.00
17/07/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3381	3384	3381	3384	0.00
17/07/2009	€ / R On 15-March-10	16.15	Call	Currency Future	114	119	114	119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4319	4321	4319	4321	0.00
17/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	564	567	564	567	0.00
17/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	166	169	166	169	0.00
17/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	228	232	228	232	0.00
17/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	531	533	531	533	0.00
17/07/2009	€ / R On 15-March-10	7.90	Call	Currency Future	4056	4058	4056	4058	0.00
17/07/2009	€ / R On 15-March-10	7.90	Put	Currency Future	10	10	10	10	0.00
17/07/2009	€ / R On 15-March-10	8.90	Call	Currency Future	3073	3075	3073	3075	0.00
17/07/2009	€ / R On 15-March-10	8.90	Put	Currency Future	27	27	27	27	0.00
17/07/2009	€ / R On 15-March-10	9.90	Call	Currency Future	2098	2100	2098	2100	0.00
17/07/2009	€ / R On 15-March-10	9.90	Put	Currency Future	52	52	52	52	0.00
17/07/2009	€ / R On 15-March-10	10.90	Call	Currency Future	1286	1290	1286	1290	0.00
17/07/2009	€ / R On 15-March-10	10.90	Put	Currency Future	241	242	241	242	0.00
17/07/2009	€ / R On 15-March-10	12.90	Call	Currency Future	466	472	466	472	0.00
17/07/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1420	1424	1420	1424	0.00
17/07/2009	€ / R On 15-March-10	13.90	Call	Currency Future	309	314	309	314	0.00
17/07/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2263	2266	2263	2266	0.00
17/07/2009	€ / R On 15-March-10	14.90	Call	Currency Future	197	202	197	202	0.00
17/07/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3151	3154	3151	3154	0.00
17/07/2009	€ / R On 15-March-10	15.90	Call	Currency Future	130	135	130	135	0.00
17/07/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4084	4087	4084	4087	0.00
17/07/2009	€ / R On 15-March-10	7.80	Call	Currency Future	4154	4156	4154	4156	0.00
17/07/2009	€ / R On 15-March-10	7.80	Put	Currency Future	8	8	8	8	0.00
17/07/2009	€ / R On 15-March-10	8.80	Call	Currency Future	3171	3173	3171	3173	0.00
17/07/2009	€ / R On 15-March-10	8.80	Put	Currency Future	25	25	25	25	0.00
17/07/2009	€ / R On 15-March-10	9.80	Call	Currency Future	2194	2197	2194	2197	0.00
17/07/2009	€ / R On 15-March-10	9.80	Put	Currency Future	49	49	49	49	0.00
17/07/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1357	1361	1357	1361	0.00
17/07/2009	€ / R On 15-March-10	10.80	Put	Currency Future	212	213	212	213	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	12.80	Call	Currency Future	488	493	488	493	0.00
17/07/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1342	1345	1342	1345	0.00
17/07/2009	€ / R On 15-March-10	13.80	Call	Currency Future	321	326	321	326	0.00
17/07/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2175	2178	2175	2178	0.00
17/07/2009	€ / R On 15-March-10	14.80	Call	Currency Future	206	211	206	211	0.00
17/07/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3060	3063	3060	3063	0.00
17/07/2009	€ / R On 15-March-10	15.80	Call	Currency Future	135	140	135	140	0.00
17/07/2009	€ / R On 15-March-10	15.80	Put	Currency Future	3990	3992	3990	3992	0.00
17/07/2009	€ / R On 15-March-10	7.85	Call	Currency Future	4105	4107	4105	4107	0.00
17/07/2009	€ / R On 15-March-10	7.85	Put	Currency Future	9	9	9	9	0.00
17/07/2009	€ / R On 15-March-10	8.85	Call	Currency Future	3122	3124	3122	3124	0.00
17/07/2009	€ / R On 15-March-10	8.85	Put	Currency Future	26	26	26	26	0.00
17/07/2009	€ / R On 15-March-10	9.85	Call	Currency Future	2146	2148	2146	2148	0.00
17/07/2009	€ / R On 15-March-10	9.85	Put	Currency Future	50	50	50	50	0.00
17/07/2009	€ / R On 15-March-10	10.85	Call	Currency Future	1322	1325	1322	1325	0.00
17/07/2009	€ / R On 15-March-10	10.85	Put	Currency Future	226	227	226	227	0.00
17/07/2009	€ / R On 15-March-10	12.85	Call	Currency Future	477	483	477	483	0.00
17/07/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1381	1385	1381	1385	0.00
17/07/2009	€ / R On 15-March-10	13.85	Call	Currency Future	315	320	315	320	0.00
17/07/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2219	2222	2219	2222	0.00
17/07/2009	€ / R On 15-March-10	14.85	Call	Currency Future	201	206	201	206	0.00
17/07/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3105	3108	3105	3108	0.00
17/07/2009	€ / R On 15-March-10	15.85	Call	Currency Future	133	137	133	137	0.00
17/07/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4037	4039	4037	4039	0.00
17/07/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3957	3960	3957	3960	0.00
17/07/2009	€ / R On 15-March-10	8.00	Put	Currency Future	12	12	12	12	0.00
17/07/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2975	2977	2975	2977	0.00
17/07/2009	€ / R On 15-March-10	9.00	Put	Currency Future	29	29	29	29	0.00
17/07/2009	€ / R On 15-March-10	10.00	Call	Currency Future	2005	2007	2005	2007	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	10.00	Put	Currency Future	59	59	59	59	0.00
17/07/2009	€ / R On 15-March-10	11.00	Call	Currency Future	1220	1223	1220	1223	0.00
17/07/2009	€ / R On 15-March-10	11.00	Put	Currency Future	274	275	274	275	0.00
17/07/2009	€ / R On 15-March-10	13.00	Call	Currency Future	446	452	446	452	0.00
17/07/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1500	1504	1500	1504	0.00
17/07/2009	€ / R On 15-March-10	14.00	Call	Currency Future	296	302	296	302	0.00
17/07/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2350	2354	2350	2354	0.00
17/07/2009	€ / R On 15-March-10	15.00	Call	Currency Future	188	194	188	194	0.00
17/07/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3243	3246	3243	3246	0.00
17/07/2009	€ / R On 15-March-10	16.00	Call	Currency Future	124	129	124	129	0.00
17/07/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4178	4181	4178	4181	0.00
17/07/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3999	4001	3999	4001	0.00
17/07/2009	€ / R On 14-December-09	7.75	Put	Currency Future	3	3	3	3	0.00
17/07/2009	€ / R On 14-December-09	8.75	Call	Currency Future	3009	3010	3009	3010	0.00
17/07/2009	€ / R On 14-December-09	8.75	Put	Currency Future	12	12	12	12	0.00
17/07/2009	€ / R On 14-December-09	9.75	Call	Currency Future	2031	2032	2031	2032	0.00
17/07/2009	€ / R On 14-December-09	9.75	Put	Currency Future	34	34	34	34	0.00
17/07/2009	€ / R On 14-December-09	15.75	Call	Currency Future	28	36	28	36	0.00
17/07/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4031	4039	4031	4039	0.00
17/07/2009	€ / R On 15-March-10	7.95	Call	Currency Future	4007	4009	4007	4009	0.00
17/07/2009	€ / R On 15-March-10	7.95	Put	Currency Future	11	11	11	11	0.00
17/07/2009	€ / R On 15-March-10	8.95	Call	Currency Future	3024	3027	3024	3027	0.00
17/07/2009	€ / R On 15-March-10	8.95	Put	Currency Future	28	29	28	29	0.00
17/07/2009	€ / R On 15-March-10	9.95	Call	Currency Future	2049	2052	2049	2052	0.00
17/07/2009	€ / R On 15-March-10	9.95	Put	Currency Future	54	54	54	54	0.00
17/07/2009	€ / R On 15-March-10	10.95	Call	Currency Future	1252	1255	1252	1255	0.00
17/07/2009	€ / R On 15-March-10	10.95	Put	Currency Future	256	257	256	257	0.00
17/07/2009	€ / R On 15-March-10	12.95	Call	Currency Future	456	462	456	462	0.00
17/07/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1460	1464	1460	1464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	13.95	Call	Currency Future	303	309	303	309	0.00
17/07/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2307	2311	2307	2311	0.00
17/07/2009	€ / R On 15-March-10	14.95	Call	Currency Future	193	198	193	198	0.00
17/07/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3197	3200	3197	3200	0.00
17/07/2009	€ / R On 15-March-10	15.95	Call	Currency Future	128	132	128	132	0.00
17/07/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4132	4134	4132	4134	0.00
17/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	632	635	632	635	0.00
17/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	134	137	134	137	0.00
17/07/2009	€ / R On 14-December-09	7.60	Call	Currency Future	4148	4150	4148	4150	0.00
17/07/2009	€ / R On 14-December-09	7.60	Put	Currency Future	2	2	2	2	0.00
17/07/2009	€ / R On 14-December-09	8.60	Call	Currency Future	3156	3158	3156	3158	0.00
17/07/2009	€ / R On 14-December-09	8.60	Put	Currency Future	10	10	10	10	0.00
17/07/2009	€ / R On 14-December-09	9.60	Call	Currency Future	2176	2177	2176	2177	0.00
17/07/2009	€ / R On 14-December-09	9.60	Put	Currency Future	29	30	29	30	0.00
17/07/2009	€ / R On 14-December-09	15.60	Call	Currency Future	32	41	32	41	0.00
17/07/2009	€ / R On 14-December-09	15.60	Put	Currency Future	3885	3893	3885	3893	0.00
17/07/2009	€ / R On 14-December-09	7.60	Call	Currency Future	4148	4150	4148	4150	0.00
17/07/2009	€ / R On 14-December-09	7.60	Put	Currency Future	2	2	2	2	0.00
17/07/2009	€ / R On 15-March-10	7.75	Call	Currency Future	4203	4205	4203	4205	0.00
17/07/2009	€ / R On 15-March-10	7.75	Put	Currency Future	7	7	7	7	0.00
17/07/2009	€ / R On 15-March-10	8.75	Call	Currency Future	3219	3222	3219	3222	0.00
17/07/2009	€ / R On 15-March-10	8.75	Put	Currency Future	24	24	24	24	0.00
17/07/2009	€ / R On 15-March-10	9.75	Call	Currency Future	2243	2245	2243	2245	0.00
17/07/2009	€ / R On 15-March-10	9.75	Put	Currency Future	47	47	47	47	0.00
17/07/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1394	1397	1394	1397	0.00
17/07/2009	€ / R On 15-March-10	10.75	Put	Currency Future	198	199	198	199	0.00
17/07/2009	€ / R On 15-March-10	12.75	Call	Currency Future	499	505	499	505	0.00
17/07/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1303	1307	1303	1307	0.00
17/07/2009	€ / R On 15-March-10	13.75	Call	Currency Future	327	332	327	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2131	2134	2131	2134	0.00
17/07/2009	€ / R On 15-March-10	14.75	Call	Currency Future	210	215	210	215	0.00
17/07/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3014	3017	3014	3017	0.00
17/07/2009	€ / R On 15-March-10	15.75	Call	Currency Future	138	143	138	143	0.00
17/07/2009	€ / R On 15-March-10	15.75	Put	Currency Future	3942	3945	3942	3945	0.00
17/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	704	708	704	708	0.00
17/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	107	109	107	109	0.00
17/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	4248	4249	4248	4249	0.00
17/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	2	2	2	2	0.00
17/07/2009	€ / R On 14-December-09	8.50	Call	Currency Future	3255	3257	3255	3257	0.00
17/07/2009	€ / R On 14-December-09	8.50	Put	Currency Future	9	9	9	9	0.00
17/07/2009	€ / R On 14-December-09	9.50	Call	Currency Future	2273	2274	2273	2274	0.00
17/07/2009	€ / R On 14-December-09	9.50	Put	Currency Future	26	27	26	27	0.00
17/07/2009	€ / R On 14-December-09	10.50	Call	Currency Future	1348	1349	1348	1349	0.00
17/07/2009	€ / R On 14-December-09	10.50	Put	Currency Future	101	101	101	101	0.00
17/07/2009	€ / R On 14-December-09	14.50	Call	Currency Future	87	97	87	97	0.00
17/07/2009	€ / R On 14-December-09	14.50	Put	Currency Future	2841	2849	2841	2849	0.00
17/07/2009	€ / R On 14-December-09	15.50	Call	Currency Future	35	44	35	44	0.00
17/07/2009	€ / R On 14-December-09	15.50	Put	Currency Future	3789	3797	3789	3797	0.00
17/07/2009	€ / R On 15-March-10	7.70	Call	Currency Future	4252	4255	4252	4255	0.00
17/07/2009	€ / R On 15-March-10	7.70	Put	Currency Future	7	7	7	7	0.00
17/07/2009	€ / R On 15-March-10	8.70	Call	Currency Future	3268	3271	3268	3271	0.00
17/07/2009	€ / R On 15-March-10	8.70	Put	Currency Future	23	23	23	23	0.00
17/07/2009	€ / R On 15-March-10	9.70	Call	Currency Future	2291	2294	2291	2294	0.00
17/07/2009	€ / R On 15-March-10	9.70	Put	Currency Future	45	46	45	46	0.00
17/07/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1431	1434	1431	1434	0.00
17/07/2009	€ / R On 15-March-10	10.70	Put	Currency Future	185	186	185	186	0.00
17/07/2009	€ / R On 15-March-10	12.70	Call	Currency Future	511	516	511	516	0.00
17/07/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1265	1268	1265	1268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	13.70	Call	Currency Future	333	339	333	339	0.00
17/07/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2087	2091	2087	2091	0.00
17/07/2009	€ / R On 15-March-10	14.70	Call	Currency Future	215	220	215	220	0.00
17/07/2009	€ / R On 15-March-10	14.70	Put	Currency Future	2969	2972	2969	2972	0.00
17/07/2009	€ / R On 15-March-10	15.70	Call	Currency Future	141	146	141	146	0.00
17/07/2009	€ / R On 15-March-10	15.70	Put	Currency Future	3895	3898	3895	3898	0.00
17/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	862	865	862	865	0.00
17/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	65	66	65	66	0.00
17/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	781	784	781	784	0.00
17/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	84	86	84	86	0.00
17/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4447	4449	4447	4449	0.00
17/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1	1	1	1	0.00
17/07/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3453	3455	3453	3455	0.00
17/07/2009	€ / R On 14-December-09	8.30	Put	Currency Future	7	7	7	7	0.00
17/07/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2468	2470	2468	2470	0.00
17/07/2009	€ / R On 14-December-09	9.30	Put	Currency Future	21	22	21	22	0.00
17/07/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1523	1525	1523	1525	0.00
17/07/2009	€ / R On 14-December-09	10.30	Put	Currency Future	77	77	77	77	0.00
17/07/2009	€ / R On 14-December-09	14.30	Call	Currency Future	104	113	104	113	0.00
17/07/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2658	2665	2658	2665	0.00
17/07/2009	€ / R On 14-December-09	15.30	Call	Currency Future	42	52	42	52	0.00
17/07/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3596	3604	3596	3604	0.00
17/07/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4450	4452	4450	4452	0.00
17/07/2009	€ / R On 15-March-10	7.50	Put	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3464	3467	3464	3467	0.00
17/07/2009	€ / R On 15-March-10	8.50	Put	Currency Future	19	19	19	19	0.00
17/07/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2486	2488	2486	2488	0.00
17/07/2009	€ / R On 15-March-10	9.50	Put	Currency Future	40	40	40	40	0.00
17/07/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1584	1587	1584	1587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	10.50	Put	Currency Future	138	139	138	139	0.00
17/07/2009	€ / R On 15-March-10	12.50	Call	Currency Future	561	567	561	567	0.00
17/07/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1116	1119	1116	1119	0.00
17/07/2009	€ / R On 15-March-10	13.50	Call	Currency Future	361	366	361	366	0.00
17/07/2009	€ / R On 15-March-10	13.50	Put	Currency Future	1915	1918	1915	1918	0.00
17/07/2009	€ / R On 15-March-10	14.50	Call	Currency Future	235	240	235	240	0.00
17/07/2009	€ / R On 15-March-10	14.50	Put	Currency Future	2789	2792	2789	2792	0.00
17/07/2009	€ / R On 15-March-10	15.50	Call	Currency Future	153	158	153	158	0.00
17/07/2009	€ / R On 15-March-10	15.50	Put	Currency Future	3707	3710	3707	3710	0.00
17/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	904	906	904	906	0.00
17/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	56	58	56	58	0.00
17/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	821	824	821	824	0.00
17/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	74	75	74	75	0.00
17/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4547	4549	4547	4549	0.00
17/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1	1	1	1	0.00
17/07/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3552	3554	3552	3554	0.00
17/07/2009	€ / R On 14-December-09	8.20	Put	Currency Future	6	6	6	6	0.00
17/07/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2566	2567	2566	2567	0.00
17/07/2009	€ / R On 14-December-09	9.20	Put	Currency Future	19	20	19	20	0.00
17/07/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1613	1615	1613	1615	0.00
17/07/2009	€ / R On 14-December-09	10.20	Put	Currency Future	67	67	67	67	0.00
17/07/2009	€ / R On 14-December-09	14.20	Call	Currency Future	113	122	113	122	0.00
17/07/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2567	2574	2567	2574	0.00
17/07/2009	€ / R On 14-December-09	15.20	Call	Currency Future	46	56	46	56	0.00
17/07/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3500	3508	3500	3508	0.00
17/07/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4599	4601	4599	4601	0.00
17/07/2009	€ / R On 15-March-10	7.35	Put	Currency Future	3	3	3	3	0.00
17/07/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3612	3614	3612	3614	0.00
17/07/2009	€ / R On 15-March-10	8.35	Put	Currency Future	16	16	16	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
17/07/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2632	2635	2632	2635	0.00
17/07/2009	€ / R On 15-March-10	9.35	Put	Currency Future	36	37	36	37	0.00
17/07/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1705	1708	1705	1708	0.00
17/07/2009	€ / R On 15-March-10	10.35	Put	Currency Future	109	110	109	110	0.00
17/07/2009	€ / R On 15-March-10	12.35	Call	Currency Future	604	609	604	609	0.00
17/07/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1008	1011	1008	1011	0.00
17/07/2009	€ / R On 15-March-10	13.35	Call	Currency Future	384	389	384	389	0.00
17/07/2009	€ / R On 15-March-10	13.35	Put	Currency Future	1788	1791	1788	1791	0.00
17/07/2009	€ / R On 15-March-10	14.35	Call	Currency Future	252	257	252	257	0.00
17/07/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2656	2659	2656	2659	0.00
17/07/2009	€ / R On 15-March-10	15.35	Call	Currency Future	163	167	163	167	0.00
17/07/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3567	3569	3567	3569	0.00
17/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	4548	4549	4548	4549	0.00
17/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3548	3549	3548	3549	0.00
17/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	2548	2550	2548	2550	0.00
17/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1	1	1	1	0.00
17/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1562	1564	1562	1564	0.00
17/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	14	15	14	15	0.00
17/07/2009	€ / R On 14-September-09	15.00	Call	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 14-September-09	15.00	Put	Currency Future	3458	3457	3458	3457	0.00
17/07/2009	€ / R On 14-September-09	17.00	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.00	Put	Currency Future	5453	5452	5453	5452	0.00
17/07/2009	€ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.00	Put	Currency Future	7453	7451	7453	7451	0.00
17/07/2009	€ / R On 14-December-09	17.20	Call	Currency Future	15	17	15	17	0.00
17/07/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5469	5469	5469	5469	0.00
17/07/2009	€ / R On 14-December-09	19.20	Call	Currency Future	5	6	5	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
17/07/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7459	7458	7459	7458	0.00
17/07/2009	€ / R On 15-March-10	17.35	Call	Currency Future	58	64	58	64	0.00
17/07/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5463	5466	5463	5466	0.00
17/07/2009	€ / R On 15-March-10	19.35	Call	Currency Future	21	22	21	22	0.00
17/07/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7425	7424	7425	7424	0.00
17/07/2009	€ / R On 14-September-09	7.15	Call	Currency Future	4398	4399	4398	4399	0.00
17/07/2009	€ / R On 14-September-09	7.15	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	3398	3399	3398	3399	0.00
17/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	2399	2400	2399	2400	0.00
17/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	2	2	2	2	0.00
17/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1416	1418	1416	1418	0.00
17/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	18	19	18	19	0.00
17/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	3607	3606	3607	3606	0.00
17/07/2009	€ / R On 14-September-09	17.15	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.15	Put	Currency Future	5603	5602	5603	5602	0.00
17/07/2009	€ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.15	Put	Currency Future	7603	7601	7603	7601	0.00
17/07/2009	€ / R On 14-December-09	17.30	Call	Currency Future	15	16	15	16	0.00
17/07/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5568	5568	5568	5568	0.00
17/07/2009	€ / R On 14-December-09	19.30	Call	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7559	7558	7559	7558	0.00
17/07/2009	€ / R On 15-March-10	17.50	Call	Currency Future	54	59	54	59	0.00
17/07/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5608	5611	5608	5611	0.00
17/07/2009	€ / R On 15-March-10	19.50	Call	Currency Future	20	20	20	20	0.00
17/07/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7574	7572	7574	7572	0.00
17/07/2009	€ / R On 14-September-09	7.25	Call	Currency Future	4298	4299	4298	4299	0.00
17/07/2009	€ / R On 14-September-09	7.25	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
17/07/2009	€ / R On 14-September-09	8.25	Call	Currency Future	3298	3299	3298	3299	0.00
17/07/2009	€ / R On 14-September-09	8.25	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	2300	2301	2300	2301	0.00
17/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	2	3	2	3	0.00
17/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	1319	1321	1319	1321	0.00
17/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	22	22	22	22	0.00
17/07/2009	€ / R On 14-September-09	15.25	Call	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-September-09	15.25	Put	Currency Future	3707	3706	3707	3706	0.00
17/07/2009	€ / R On 14-September-09	17.25	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.25	Put	Currency Future	5703	5702	5703	5702	0.00
17/07/2009	€ / R On 14-September-09	19.25	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.25	Put	Currency Future	7703	7701	7703	7701	0.00
17/07/2009	€ / R On 14-December-09	7.40	Call	Currency Future	4348	4349	4348	4349	0.00
17/07/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1	1	1	1	0.00
17/07/2009	€ / R On 14-December-09	8.40	Call	Currency Future	3354	3356	3354	3356	0.00
17/07/2009	€ / R On 14-December-09	8.40	Put	Currency Future	8	8	8	8	0.00
17/07/2009	€ / R On 14-December-09	9.40	Call	Currency Future	2370	2372	2370	2372	0.00
17/07/2009	€ / R On 14-December-09	9.40	Put	Currency Future	24	24	24	24	0.00
17/07/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1435	1436	1435	1436	0.00
17/07/2009	€ / R On 14-December-09	10.40	Put	Currency Future	88	88	88	88	0.00
17/07/2009	€ / R On 14-December-09	15.40	Call	Currency Future	39	48	39	48	0.00
17/07/2009	€ / R On 14-December-09	15.40	Put	Currency Future	3692	3700	3692	3700	0.00
17/07/2009	€ / R On 14-December-09	17.40	Call	Currency Future	14	15	14	15	0.00
17/07/2009	€ / R On 14-December-09	17.40	Put	Currency Future	5668	5668	5668	5668	0.00
17/07/2009	€ / R On 14-December-09	19.40	Call	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 14-December-09	19.40	Put	Currency Future	7658	7657	7658	7657	0.00
17/07/2009	€ / R On 15-March-10	7.60	Call	Currency Future	4351	4353	4351	4353	0.00
17/07/2009	€ / R On 15-March-10	7.60	Put	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 15-March-10	8.60	Call	Currency Future	3366	3369	3366	3369	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	8.60	Put	Currency Future	21	21	21	21	0.00
17/07/2009	€ / R On 15-March-10	9.60	Call	Currency Future	2388	2391	2388	2391	0.00
17/07/2009	€ / R On 15-March-10	9.60	Put	Currency Future	43	43	43	43	0.00
17/07/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1506	1509	1506	1509	0.00
17/07/2009	€ / R On 15-March-10	10.60	Put	Currency Future	160	161	160	161	0.00
17/07/2009	€ / R On 15-March-10	13.60	Call	Currency Future	347	352	347	352	0.00
17/07/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2001	2004	2001	2004	0.00
17/07/2009	€ / R On 15-March-10	15.60	Call	Currency Future	147	151	147	151	0.00
17/07/2009	€ / R On 15-March-10	15.60	Put	Currency Future	3801	3803	3801	3803	0.00
17/07/2009	€ / R On 15-March-10	17.60	Call	Currency Future	51	56	51	56	0.00
17/07/2009	€ / R On 15-March-10	17.60	Put	Currency Future	5705	5708	5705	5708	0.00
17/07/2009	€ / R On 15-March-10	19.60	Call	Currency Future	19	19	19	19	0.00
17/07/2009	€ / R On 15-March-10	19.60	Put	Currency Future	7673	7671	7673	7671	0.00
17/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	4248	4249	4248	4249	0.00
17/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	3248	3249	3248	3249	0.00
17/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	2250	2252	2250	2252	0.00
17/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	3	3	3	3	0.00
17/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	1271	1273	1271	1273	0.00
17/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	24	24	24	24	0.00
17/07/2009	€ / R On 14-September-09	15.30	Call	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-September-09	15.30	Put	Currency Future	3757	3756	3757	3756	0.00
17/07/2009	€ / R On 14-September-09	17.30	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.30	Put	Currency Future	5753	5752	5753	5752	0.00
17/07/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.30	Put	Currency Future	7753	7751	7753	7751	0.00
17/07/2009	€ / R On 14-December-09	17.50	Call	Currency Future	14	15	14	15	0.00
17/07/2009	€ / R On 14-December-09	17.50	Put	Currency Future	5767	5767	5767	5767	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-December-09	19.50	Call	Currency Future	5	5	5	5	0.00
17/07/2009	€ / R On 14-December-09	19.50	Put	Currency Future	7758	7757	7758	7757	0.00
17/07/2009	€ / R On 15-March-10	17.70	Call	Currency Future	48	53	48	53	0.00
17/07/2009	€ / R On 15-March-10	17.70	Put	Currency Future	5802	5805	5802	5805	0.00
17/07/2009	€ / R On 15-March-10	19.70	Call	Currency Future	18	18	18	18	0.00
17/07/2009	€ / R On 15-March-10	19.70	Put	Currency Future	7772	7770	7772	7770	0.00
17/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	4048	4049	4048	4049	0.00
17/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	3048	3049	3048	3049	0.00
17/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	2053	2055	2053	2055	0.00
17/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	6	6	6	6	0.00
17/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	1081	1083	1081	1083	0.00
17/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	33	34	33	34	0.00
17/07/2009	€ / R On 14-September-09	15.50	Call	Currency Future	3	4	3	4	0.00
17/07/2009	€ / R On 14-September-09	15.50	Put	Currency Future	3956	3955	3956	3955	0.00
17/07/2009	€ / R On 14-September-09	17.50	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.50	Put	Currency Future	5953	5952	5953	5952	0.00
17/07/2009	€ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.50	Put	Currency Future	7953	7951	7953	7951	0.00
17/07/2009	€ / R On 14-December-09	17.65	Call	Currency Future	13	14	13	14	0.00
17/07/2009	€ / R On 14-December-09	17.65	Put	Currency Future	5917	5916	5917	5916	0.00
17/07/2009	€ / R On 14-December-09	19.65	Call	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-December-09	19.65	Put	Currency Future	7908	7907	7908	7907	0.00
17/07/2009	€ / R On 15-March-10	7.85	Call	Currency Future	4105	4107	4105	4107	0.00
17/07/2009	€ / R On 15-March-10	7.85	Put	Currency Future	9	9	9	9	0.00
17/07/2009	€ / R On 15-March-10	17.85	Call	Currency Future	44	49	44	49	0.00
17/07/2009	€ / R On 15-March-10	17.85	Put	Currency Future	5948	5951	5948	5951	0.00
17/07/2009	€ / R On 15-March-10	19.85	Call	Currency Future	17	17	17	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	19.85	Put	Currency Future	7921	7919	7921	7919	0.00
17/07/2009	€ / R On 14-September-09	7.55	Call	Currency Future	3998	3999	3998	3999	0.00
17/07/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	2998	2999	2998	2999	0.00
17/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	2004	2006	2004	2006	0.00
17/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	7	7	7	7	0.00
17/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	1034	1036	1034	1036	0.00
17/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	36	37	36	37	0.00
17/07/2009	€ / R On 14-September-09	15.55	Call	Currency Future	3	4	3	4	0.00
17/07/2009	€ / R On 14-September-09	15.55	Put	Currency Future	4006	4005	4006	4005	0.00
17/07/2009	€ / R On 14-September-09	17.55	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.55	Put	Currency Future	6003	6002	6003	6002	0.00
17/07/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.55	Put	Currency Future	8003	8001	8003	8001	0.00
17/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2948	2949	2948	2949	0.00
17/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1955	1957	1955	1957	0.00
17/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	8	8	8	8	0.00
17/07/2009	€ / R On 14-September-09	15.60	Call	Currency Future	3	3	3	3	0.00
17/07/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4056	4055	4056	4055	0.00
17/07/2009	€ / R On 14-September-09	17.60	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6053	6052	6053	6052	0.00
17/07/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8053	8051	8053	8051	0.00
17/07/2009	€ / R On 14-December-09	17.75	Call	Currency Future	13	13	13	13	0.00
17/07/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6016	6015	6016	6015	0.00
17/07/2009	€ / R On 14-December-09	19.75	Call	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8008	8006	8008	8006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 15-March-10	17.95	Call	Currency Future	42	47	42	47	0.00
17/07/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6046	6049	6046	6049	0.00
17/07/2009	€ / R On 15-March-10	19.95	Call	Currency Future	16	16	16	16	0.00
17/07/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8020	8018	8020	8018	0.00
17/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3848	3849	3848	3849	0.00
17/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2848	2849	2848	2849	0.00
17/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1856	1858	1856	1858	0.00
17/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	9	9	9	9	0.00
17/07/2009	€ / R On 14-September-09	15.70	Call	Currency Future	3	3	3	3	0.00
17/07/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4155	4154	4155	4154	0.00
17/07/2009	€ / R On 14-September-09	17.70	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6153	6152	6153	6152	0.00
17/07/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8153	8151	8153	8151	0.00
17/07/2009	€ / R On 14-December-09	17.90	Call	Currency Future	11	12	11	12	0.00
17/07/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6165	6164	6165	6164	0.00
17/07/2009	€ / R On 14-December-09	19.90	Call	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8157	8156	8157	8156	0.00
17/07/2009	€ / R On 15-March-10	18.10	Call	Currency Future	39	43	39	43	0.00
17/07/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6193	6195	6193	6195	0.00
17/07/2009	€ / R On 15-March-10	20.10	Call	Currency Future	15	15	15	15	0.00
17/07/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8169	8167	8169	8167	0.00
17/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3898	3899	3898	3899	0.00
17/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2898	2899	2898	2899	0.00
17/07/2009	€ / R On 14-September-09	8.65	Put	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1906	1907	1906	1907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	8	9	8	9	0.00
17/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	946	949	946	949	0.00
17/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	49	50	49	50	0.00
17/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	3	3	3	3	0.00
17/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4105	4104	4105	4104	0.00
17/07/2009	€ / R On 14-September-09	17.65	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6103	6102	6103	6102	0.00
17/07/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
17/07/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8103	8101	8103	8101	0.00
17/07/2009	€ / R On 14-December-09	17.85	Call	Currency Future	12	12	12	12	0.00
17/07/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6115	6115	6115	6115	0.00
17/07/2009	€ / R On 14-December-09	19.85	Call	Currency Future	4	4	4	4	0.00
17/07/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8107	8106	8107	8106	0.00
17/07/2009	€ / R On 15-March-10	18.05	Call	Currency Future	40	44	40	44	0.00
17/07/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6144	6146	6144	6146	0.00
17/07/2009	€ / R On 15-March-10	20.05	Call	Currency Future	15	15	15	15	0.00
17/07/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8119	8117	8119	8117	0.00
17/07/2009	AL12 On 06-August-09			Index Future	313.9300	313.7390	313.9260	313.7390	0.00
17/07/2009	AL13 On 06-August-09			Index Future	244.5400	244.5520	244.5390	244.5520	7.00
17/07/2009	AL37 On 06-August-09			Index Future	275.9300	275.7890	275.9280	275.7890	0.00
17/07/2009	AL7T On 06-August-09			Index Future	308.6700	308.4730	308.6680	308.4730	0.00
17/07/2009	ALBI On 04-February-10			Index Future	298.4000	298.2370	298.4020	298.2370	0.00
17/07/2009	ALBI On 06-August-09			Index Future	287.1800	287.4440	287.1840	287.4440	695.00
17/07/2009	ALBI On 05-November-09			Index Future	292.3700	292.6400	292.3740	292.6400	0.00
17/07/2009	CRD1 On 04-February-10			Index Future	128.6200	128.5580	128.6220	128.5580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	CRD1 On 06-August-09			Index Future	123.9900	123.9250	123.9870	123.9250	2.00
17/07/2009	CRD1 On 05-November-09			Index Future	126.2400	126.1740	126.2380	126.1740	0.00
17/07/2009	GOVI On 04-February-10			jGovi	300.3800	300.1130	300.3765	300.1130	0.00
17/07/2009	GOVI On 06-August-09			jGovi	289.6100	289.3540	289.6080	289.3540	566.00
17/07/2009	GOVI On 05-November-09			jGovi	294.8100	294.5490	294.8075	294.5490	0.00
17/07/2009	ILBI On 06-August-09			Index Future	357.7000	357.6960	357.6960	357.6960	3.00
17/07/2009	ILBI On 05-November-09			Index Future	364.8700	364.8680	364.8680	364.8680	0.00
17/07/2009	J153 On 31-August-10			jSwap	7.8700	7.8820	0.0054	0.0055	0.00
17/07/2009	J157 On 15-September-15			jSwap	8.9700	8.9780	0.0144	0.0137	0.00
17/07/2009	J186 On 21-December-26			jSwap	8.5900	8.6180	0.0966	0.0992	0.00
17/07/2009	J201 On 22-December-14			jSwap	8.8300	8.8480	0.0578	0.0585	0.00
17/07/2009	J203 On 15-September-17			jSwap	9.0900	9.1030	0.0967	0.0973	0.00
17/07/2009	J204 On 21-December-18			jSwap	9.0900	9.1130	0.1015	0.1026	0.00
17/07/2009	J207 On 15-January-20			jSwap	9.1000	9.1170	0.0741	0.0751	0.00
17/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
17/07/2009	JFRA On 04-February-10			jFra	7.3700	7.3860	0.0180	0.0181	0.00
17/07/2009	JFRA On 06-May-10			jFra	7.6100	7.6450	0.0186	0.0187	0.00
17/07/2009	JFRA On 06-August-09			jFra	7.5600	7.5460	0.0185	0.0185	0.00
17/07/2009	JFRA On 05-August-10			jFra	7.8600	7.8750	0.0192	0.0193	0.00
17/07/2009	JFRA On 05-November-09			jFra	7.2900	7.2890	0.0178	0.0178	0.00
17/07/2009	JFRA On 04-November-10			jFra	8.1400	8.1700	0.0199	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	JN02 On 04-February-10			jNote	8.2400	8.2630	0.1506	0.1510	0.00
17/07/2009	JN02 On 06-August-09			jNote	7.8600	7.8790	0.1442	0.1445	0.00
17/07/2009	JN02 On 05-November-09			jNote	8.0200	8.0380	0.1469	0.1472	0.00
17/07/2009	JN05 On 04-February-10			jNote	8.9700	8.9910	0.3615	0.3621	0.00
17/07/2009	JN05 On 06-August-09			jNote	8.7200	8.7420	0.3541	0.3547	0.00
17/07/2009	JN05 On 05-November-09			jNote	8.8400	8.8560	0.3576	0.3582	0.00
17/07/2009	JN10 On 04-February-10			jNote	9.1300	9.1480	0.5976	0.5982	0.00
17/07/2009	JN10 On 06-August-09			jNote	9.0300	9.0410	0.5949	0.5955	0.00
17/07/2009	JN10 On 05-November-09			jNote	9.0700	9.0890	0.5965	0.5971	0.00
17/07/2009	JROD On 31-July-09			jRod	7.5800	7.5850	0.0005	0.0008	0.00
17/07/2009	JROD On 31-August-09			jRod	7.3200	7.3250	0.0012	0.0015	0.00
17/07/2009	JROD On 30-September-09			jRod	7.5000	7.5080	0.0007	0.0010	0.00
17/07/2009	JROD On 30-October-09			jRod	7.6600	7.6640	0.0012	0.0015	0.00
17/07/2009	JROD On 30-November-09			jRod	7.6200	7.6230	0.0014	0.0017	0.00
17/07/2009	JROD On 31-December-09			jRod	7.8000	7.7880	0.0005	0.0009	0.00
17/07/2009	OTH1 On 04-February-10			Index Future	284.2400	287.4920	284.2360	287.4920	0.00
17/07/2009	OTH1 On 06-August-09			Index Future	273.9900	277.1310	273.9920	277.1310	3.00
17/07/2009	OTH1 On 05-November-09			Index Future	278.9700	282.1620	278.9670	282.1620	0.00
17/07/2009	R153 On 06-August-09			Bond Future	7.2200	7.2320	111.5711	111.5596	0.00
17/07/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
17/07/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	2589	2578	2589	2578	0.00
17/07/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	8	8	8	8	0.00
17/07/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1236	1237	1236	1237	0.00
17/07/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	15	16	15	16	0.00
17/07/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	2835	2824	2835	2824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	4	4	4	4	0.00
17/07/2009	R157 On 04-February-10			Bond Future	8.7700	8.7790	126.0445	125.9807	0.00
17/07/2009	R157 On 06-May-10			Bond Future	8.8000	8.8100	121.7823	121.7164	0.00
17/07/2009	R157 On 06-August-09			Bond Future	8.5900	8.6010	128.3993	128.3406	6435.00
17/07/2009	R157 On 05-November-09			Bond Future	8.6900	8.7000	123.7539	123.6924	0.00
17/07/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	884	874	884	874	0.00
17/07/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	6007	6061	6007	6061	0.00
17/07/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	2413	2389	2413	2389	0.00
17/07/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	3818	3860	3818	3860	0.00
17/07/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	3537	3491	3537	3491	0.00
17/07/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	78	92	78	92	0.00
17/07/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	302	300	302	300	0.00
17/07/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	6589	6648	6589	6648	0.00
17/07/2009	R186 On 04-February-10			Bond Future	9.1700	9.1870	112.7709	112.5682	0.00
17/07/2009	R186 On 06-May-10			Bond Future	9.1900	9.2120	115.1063	114.8966	0.00
17/07/2009	R186 On 06-August-09			Bond Future	9.0700	9.0920	113.8440	113.6455	11013.00
17/07/2009	R186 On 05-November-09			Bond Future	9.1200	9.1420	115.8862	115.6902	0.00
17/07/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2142	2097	2142	2097	0.00
17/07/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	11088	11246	11088	11246	0.00
17/07/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	5540	5449	5540	5449	0.00
17/07/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	7286	7406	7286	7406	0.00
17/07/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	1450	1405	1450	1405	0.00
17/07/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	2125	2279	2125	2279	0.00
17/07/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	3581	3508	3581	3508	0.00
17/07/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	4721	4843	4721	4843	5000.00
17/07/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	2596	2539	2596	2539	0.00
17/07/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	6144	6283	6144	6283	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	444	432	444	432	240.00
17/07/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	14438	14623	14438	14623	0.00
17/07/2009	R186 On 06-August-09	7.50	Call	Option on Bond Future	0	0	0	0	35.00
17/07/2009	R186 On 06-August-09	7.50	Put	Option on Bond Future	16485	16683	16485	16683	0.00
17/07/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	247	240	247	240	5000.00
17/07/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	17071	17260	17071	17260	0.00
17/07/2009	R201 On 04-February-10			Bond Future	8.7900	8.8160	101.0199	100.9267	0.00
17/07/2009	R201 On 06-May-10			Bond Future	8.8200	8.8460	103.1122	103.0156	0.00
17/07/2009	R201 On 06-August-09			Bond Future	8.6500	8.6680	101.6587	101.5700	2.00
17/07/2009	R201 On 05-November-09			Bond Future	8.7200	8.7460	103.4880	103.3947	0.00
17/07/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	517	504	517	504	0.00
17/07/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	5699	5779	5699	5779	0.00
17/07/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1941	1903	1941	1903	0.00
17/07/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	3140	3199	3140	3199	0.00
17/07/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	2602	2531	2602	2531	0.00
17/07/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	90	108	90	108	0.00
17/07/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	246	239	246	239	0.00
17/07/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	5367	5453	5367	5453	0.00
17/07/2009	R203 On 04-February-10			Bond Future	9.2300	9.2460	98.0485	97.9863	0.00
17/07/2009	R203 On 06-May-10			Bond Future	9.2700	9.2850	95.8999	95.8341	0.00
17/07/2009	R203 On 06-August-09			Bond Future	9.0900	9.0980	98.6253	98.5651	1570.00
17/07/2009	R203 On 05-November-09			Bond Future	9.1600	9.1740	96.2316	96.1676	0.00
17/07/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1073	1064	1073	1064	0.00
17/07/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	6640	6693	6640	6693	0.00
17/07/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	2947	2923	2947	2923	0.00
17/07/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	4338	4379	4338	4379	0.00
17/07/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	1543	1529	1543	1529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	656	702	656	702	0.00
17/07/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	151	150	151	150	0.00
17/07/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	9567	9631	9567	9631	0.00
17/07/2009	R204 On 04-February-10			Bond Future	9.2300	9.2460	93.7217	93.6536	0.00
17/07/2009	R204 On 06-May-10			Bond Future	9.2700	9.2820	95.6603	95.5936	0.00
17/07/2009	R204 On 06-August-09			Bond Future	9.1100	9.1160	94.2574	94.1922	1062.00
17/07/2009	R204 On 05-November-09			Bond Future	9.1700	9.1840	95.9482	95.8844	0.00
17/07/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1174	1164	1174	1164	0.00
17/07/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	7293	7351	7293	7351	0.00
17/07/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	3242	3218	3242	3218	0.00
17/07/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	4760	4802	4760	4802	0.00
17/07/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	1606	1593	1606	1593	0.00
17/07/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	751	803	751	803	0.00
17/07/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	160	160	160	160	0.00
17/07/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	10561	10625	10561	10625	0.00
17/07/2009	R206 On 04-February-10			Bond Future	8.8200	8.8480	96.1929	96.1135	0.00
17/07/2009	R206 On 06-May-10			Bond Future	8.8600	8.8900	98.1832	98.1021	0.00
17/07/2009	R206 On 06-August-09			Bond Future	8.6600	8.6800	96.3748	96.3009	1775.00
17/07/2009	R206 On 05-November-09			Bond Future	8.7400	8.7670	98.1083	98.0313	0.00
17/07/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	410	399	410	399	0.00
17/07/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4727	4795	4727	4795	0.00
17/07/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1880	1845	1880	1845	0.00
17/07/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	2220	2266	2220	2266	0.00
17/07/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	2133	2074	2133	2074	0.00
17/07/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	80	96	80	96	0.00
17/07/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	198	192	198	192	0.00
17/07/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4478	4549	4478	4549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	R206 On 06-August-09	7.00	Call	Option on Bond Future	0	0	0	0	300.00
17/07/2009	R206 On 06-August-09	7.00	Put	Option on Bond Future	6062	6136	6062	6136	0.00
17/07/2009	R207 On 04-February-10			Bond Future	9.3300	9.3370	87.2339	87.1699	0.00
17/07/2009	R207 On 06-May-10			Bond Future	9.3600	9.3760	89.0380	88.9694	0.00
17/07/2009	R207 On 06-August-09			Bond Future	9.2000	9.2150	87.6209	87.5545	600.00
17/07/2009	R207 On 05-November-09			Bond Future	9.2700	9.2790	89.1960	89.1249	0.00
17/07/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1160	1151	1160	1151	0.00
17/07/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	7728	7783	7728	7783	0.00
17/07/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	3773	3746	3773	3746	0.00
17/07/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	4429	4470	4429	4470	0.00
17/07/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	1293	1286	1293	1286	0.00
17/07/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	1016	1075	1016	1075	0.00
17/07/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	139	139	139	139	0.00
17/07/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	11495	11565	11495	11565	0.00
17/07/2009	R208 On 04-February-10			Bond Future	9.4000	9.4110	84.3815	84.3099	0.00
17/07/2009	R208 On 06-May-10			Bond Future	9.4800	9.4960	82.4264	82.3561	0.00
17/07/2009	R208 On 06-August-09			Bond Future	9.2800	9.2870	84.7015	84.6398	120.00
17/07/2009	R208 On 05-November-09			Bond Future	9.3300	9.3390	82.8959	82.8291	0.00
17/07/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1477	1464	1477	1464	0.00
17/07/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	7087	7146	7087	7146	0.00
17/07/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	3556	3530	3556	3530	0.00
17/07/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	4943	4987	4943	4987	0.00
17/07/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	1096	1095	1096	1095	0.00
17/07/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	1263	1324	1263	1324	0.00
17/07/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	215	214	215	214	0.00
17/07/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	10593	10659	10593	10659	0.00
17/07/2009	R209 On 04-February-10			Bond Future	8.7100	8.7310	77.0516	76.8815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	R209 On 06-May-10			Bond Future	8.7200	8.7390	75.4877	75.3180	0.00
17/07/2009	R209 On 06-August-09			Bond Future	8.6600	8.6770	77.3807	77.2168	4596.00
17/07/2009	R209 On 05-November-09			Bond Future	8.6900	8.7070	75.6221	75.4511	0.00
17/07/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1133	1107	1133	1107	2500.00
17/07/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	12102	12247	12102	12247	0.00
17/07/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	4563	4491	4563	4491	0.00
17/07/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	6362	6459	6362	6459	0.00
17/07/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	1886	1827	1886	1827	0.00
17/07/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	1129	1234	1129	1234	0.00
17/07/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	8766	8634	8766	8634	0.00
17/07/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	848	887	848	887	2500.00
17/07/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	10756	10626	10756	10626	0.00
17/07/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	1382	1423	1382	1423	0.00
17/07/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	270	262	270	262	0.00
17/07/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	13655	13819	13655	13819	0.00
17/07/2009	R209 On 06-August-09	8.00	Call	Option on Bond Future	101	102	101	102	1950.00
17/07/2009	R209 On 06-August-09	8.00	Put	Option on Bond Future	5830	5994	5830	5994	0.00
17/07/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	137	134	137	134	5000.00
17/07/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	16239	16407	16239	16407	0.00
17/07/2009	TRT1 On 04-February-10			Index Future	296.4600	296.3030	296.4560	296.3030	0.00
17/07/2009	TRT1 On 06-August-09			Index Future	285.7700	285.6250	285.7730	285.6250	100.00
17/07/2009	TRT1 On 05-November-09			Index Future	290.9600	290.8100	290.9610	290.8100	0.00
17/07/2009	ZAAD On 15-March-10			Currency Future	6.6600	6.6877	6.6628	6.6877	0.00
17/07/2009	ZAAD On 14-September-09			Currency Future	6.5300	6.5355	6.5300	6.5355	178909.00
17/07/2009	ZAAD On 14-December-09			Currency Future	6.6000	6.6029	6.5972	6.6029	455.00
17/07/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	373	385	373	385	0.00
17/07/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	410	397	410	397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	163	166	163	166	0.00
17/07/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	183	181	183	181	0.00
17/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	296	299	296	299	0.00
17/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	299	296	299	296	0.00
17/07/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	355	366	355	366	0.00
17/07/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	442	429	442	429	0.00
17/07/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	144	147	144	147	0.00
17/07/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	214	211	214	211	0.00
17/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	277	279	277	279	0.00
17/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	330	326	330	326	0.00
17/07/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	163	166	163	166	0.00
17/07/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	183	181	183	181	0.00
17/07/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	415	428	415	428	0.00
17/07/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	352	340	352	340	0.00
17/07/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	190	194	190	194	0.00
17/07/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	160	158	160	158	0.00
17/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	320	323	320	323	0.00
17/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	273	270	273	270	0.00
17/07/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	438	452	438	452	0.00
17/07/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	325	314	325	314	0.00
17/07/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	220	224	220	224	0.00
17/07/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	140	138	140	138	0.00
17/07/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	346	349	346	349	0.00
17/07/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	249	246	249	246	0.00
17/07/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	252	256	252	256	0.00
17/07/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	122	120	122	120	0.00
17/07/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	415	428	415	428	0.00
17/07/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	352	340	352	340	0.00
17/07/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	220	224	220	224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	140	138	140	138	0.00
17/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	320	323	320	323	0.00
17/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	273	270	273	270	0.00
17/07/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	252	256	252	256	0.00
17/07/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	122	120	122	120	0.00
17/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	373	376	373	376	0.00
17/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	226	223	226	223	0.00
17/07/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	463	477	463	477	0.00
17/07/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	300	289	300	289	0.00
17/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	373	376	373	376	0.00
17/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	226	223	226	223	0.00
17/07/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	516	531	516	531	0.00
17/07/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	253	243	253	243	0.00
17/07/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	321	326	321	326	0.00
17/07/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	91	90	91	90	0.00
17/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	431	435	431	435	0.00
17/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	184	182	184	182	0.00
17/07/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	489	504	489	504	0.00
17/07/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	276	266	276	266	0.00
17/07/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	321	326	321	326	0.00
17/07/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	91	90	91	90	0.00
17/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	401	405	401	405	0.00
17/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	204	202	204	202	0.00
17/07/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	285	290	285	290	0.00
17/07/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	105	104	105	104	0.00
17/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	401	405	401	405	0.00
17/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	204	202	204	202	0.00
17/07/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	392	405	392	405	0.00
17/07/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	379	367	379	367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	373	385	373	385	0.00
17/07/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	410	397	410	397	0.00
17/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	277	279	277	279	0.00
17/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	330	326	330	326	0.00
17/07/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	144	147	144	147	0.00
17/07/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	214	211	214	211	0.00
17/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	259	261	259	261	0.00
17/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	361	358	361	358	0.00
17/07/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	127	130	127	130	0.00
17/07/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	247	244	247	244	0.00
17/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	259	261	259	261	0.00
17/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	361	358	361	358	0.00
17/07/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	127	130	127	130	0.00
17/07/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	247	244	247	244	0.00
17/07/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	358	363	358	363	0.00
17/07/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	78	78	78	78	0.00
17/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	462	466	462	466	0.00
17/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	165	163	165	163	0.00
17/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	462	466	462	466	0.00
17/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	165	163	165	163	0.00
17/07/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	397	402	397	402	0.00
17/07/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	67	67	67	67	0.00
17/07/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	494	499	494	499	0.00
17/07/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	147	146	147	146	0.00
17/07/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	99	101	99	101	0.00
17/07/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	319	316	319	316	0.00
17/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	198	200	198	200	0.00
17/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	501	497	501	497	0.00
17/07/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	112	114	112	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
17/07/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	282	279	282	279	0.00
17/07/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	242	244	242	244	0.00
17/07/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	395	391	395	391	0.00
17/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	226	228	226	228	0.00
17/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	429	425	429	425	0.00
17/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	226	228	226	228	0.00
17/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	429	425	429	425	0.00
17/07/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	112	114	112	114	0.00
17/07/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	282	279	282	279	0.00
17/07/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	87	89	87	89	0.00
17/07/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	357	354	357	354	0.00
17/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	212	214	212	214	0.00
17/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	464	461	464	461	0.00
17/07/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	87	89	87	89	0.00
17/07/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	357	354	357	354	0.00
17/07/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	68	70	68	70	0.00
17/07/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	438	434	438	434	0.00
17/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	198	200	198	200	0.00
17/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	501	497	501	497	0.00
17/07/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	53	55	53	55	0.00
17/07/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	523	519	523	519	0.00
17/07/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	68	70	68	70	0.00
17/07/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	438	434	438	434	0.00
17/07/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	77	79	77	79	0.00
17/07/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	397	393	397	393	0.00
17/07/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	60	62	60	62	0.00
17/07/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	480	476	480	476	0.00
17/07/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	47	48	47	48	0.00
17/07/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	567	563	567	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
17/07/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	60	62	60	62	0.00
17/07/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	480	476	480	476	0.00
17/07/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	47	48	47	48	0.00
17/07/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	567	563	567	563	0.00
17/07/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	37	38	37	38	0.00
17/07/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	657	653	657	653	0.00
17/07/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	42	43	42	43	0.00
17/07/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	612	607	612	607	0.00
17/07/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	42	43	42	43	0.00
17/07/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	612	607	612	607	0.00
17/07/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	33	34	33	34	0.00
17/07/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	703	699	703	699	0.00
17/07/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	26	27	26	27	0.00
17/07/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	796	792	796	792	0.00
17/07/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	37	38	37	38	0.00
17/07/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	657	653	657	653	0.00
17/07/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	30	30	30	30	0.00
17/07/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	750	745	750	745	0.00
17/07/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	26	27	26	27	0.00
17/07/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	796	792	796	792	0.00
17/07/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	21	22	21	22	0.00
17/07/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	891	886	891	886	0.00
17/07/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	33	34	33	34	0.00
17/07/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	703	699	703	699	0.00
17/07/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	21	22	21	22	0.00
17/07/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	891	886	891	886	0.00
17/07/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	17	18	17	18	0.00
17/07/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	987	982	987	982	0.00
17/07/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	24	24	24	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
17/07/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	844	839	844	839	0.00
17/07/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	19	20	19	20	0.00
17/07/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	939	934	939	934	0.00
17/07/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	16	16	16	16	0.00
17/07/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1036	1031	1036	1031	0.00
17/07/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	174	176	174	176	0.00
17/07/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	576	573	576	573	0.00
17/07/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	153	154	153	154	0.00
17/07/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	655	651	655	651	0.00
17/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	135	136	135	136	0.00
17/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	737	733	737	733	0.00
17/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	119	120	119	120	0.00
17/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	822	817	822	817	0.00
17/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	185	187	185	187	0.00
17/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	538	534	538	534	0.00
17/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	163	165	163	165	0.00
17/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	616	612	616	612	0.00
17/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	143	145	143	145	0.00
17/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	696	692	696	692	0.00
17/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	185	187	185	187	0.00
17/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	538	534	538	534	0.00
17/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	143	145	143	145	0.00
17/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	696	692	696	692	0.00
17/07/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	126	128	126	128	0.00
17/07/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	779	775	779	775	0.00
17/07/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	397	402	397	402	0.00
17/07/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	67	67	67	67	0.00
17/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	163	165	163	165	0.00
17/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	616	612	616	612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5780	5786	5780	5786	0.00
17/07/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4280	4286	4280	4286	0.00
17/07/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2780	2786	2780	2786	0.00
17/07/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1283	1289	1283	1289	0.00
17/07/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	5	5	5	5	0.00
17/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1725	1719	1725	1719	0.00
17/07/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3221	3215	3221	3215	0.00
17/07/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4720	4715	4720	4715	0.00
17/07/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6220	6215	6220	6215	0.00
17/07/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5747	5753	5747	5753	0.00
17/07/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4247	4253	4247	4253	0.00
17/07/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2748	2754	2748	2754	0.00
17/07/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1261	1267	1261	1267	0.00
17/07/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	14	14	14	14	0.00
17/07/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	40	41	40	41	0.00
17/07/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1793	1788	1793	1788	0.00
17/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	8	8	8	8	0.00
17/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3261	3255	3261	3255	0.00
17/07/2009	ZAAD On 14-December-09	11.35	Call	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
17/07/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4755	4749	4755	4749	0.00
17/07/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6254	6248	6254	6248	0.00
17/07/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	5980	5986	5980	5986	0.00
17/07/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4480	4486	4480	4486	0.00
17/07/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	2980	2986	2980	2986	0.00
17/07/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1482	1487	1482	1487	0.00
17/07/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	2	2	2	2	0.00
17/07/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	6	7	6	7	0.00
17/07/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1526	1521	1526	1521	0.00
17/07/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	3021	3015	3021	3015	0.00
17/07/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4520	4515	4520	4515	0.00
17/07/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	6020	6015	6020	6015	0.00
17/07/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	5997	6003	5997	6003	0.00
17/07/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4497	4503	4497	4503	0.00
17/07/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	2998	3003	2998	3003	0.00
17/07/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1506	1512	1506	1512	0.00
17/07/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	9	9	9	9	0.00
17/07/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	50	51	50	51	0.00
17/07/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1553	1548	1553	1548	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	10	11	10	11	0.00
17/07/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	3013	3008	3013	3008	0.00
17/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4505	4500	4505	4500	0.00
17/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	6004	5998	6004	5998	0.00
17/07/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	6030	6036	6030	6036	0.00
17/07/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4530	4536	4530	4536	0.00
17/07/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	3030	3036	3030	3036	0.00
17/07/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1531	1537	1531	1537	0.00
17/07/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	1	2	1	2	0.00
17/07/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	7	7	7	7	0.00
17/07/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1477	1472	1477	1472	0.00
17/07/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	2971	2965	2971	2965	0.00
17/07/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4470	4465	4470	4465	0.00
17/07/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	5970	5965	5970	5965	0.00
17/07/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6047	6053	6047	6053	0.00
17/07/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4547	4553	4547	4553	0.00
17/07/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3048	3053	3048	3053	0.00
17/07/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1555	1561	1555	1561	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	8	8	8	8	0.00
17/07/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	53	54	53	54	0.00
17/07/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1506	1501	1506	1501	0.00
17/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	11	11	11	11	0.00
17/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2964	2958	2964	2958	0.00
17/07/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4455	4450	4455	4450	0.00
17/07/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5954	5948	5954	5948	0.00
17/07/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	521	527	521	527	0.00
17/07/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	41	41	41	41	0.00
17/07/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	437	442	437	442	0.00
17/07/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	57	57	57	57	0.00
17/07/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	599	604	599	604	0.00
17/07/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	102	101	102	101	0.00
17/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	528	533	528	533	0.00
17/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	131	130	131	130	0.00
17/07/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	747	753	747	753	0.00
17/07/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	17	18	17	18	0.00
17/07/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	655	660	655	660	0.00
17/07/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	25	25	25	25	0.00
17/07/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	565	571	565	571	0.00
17/07/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	35	35	35	35	0.00
17/07/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	479	484	479	484	0.00
17/07/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	49	49	49	49	0.00
17/07/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	755	761	755	761	0.00
17/07/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	58	58	58	58	0.00
17/07/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	675	680	675	680	0.00
17/07/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	78	78	78	78	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	701	706	701	706	0.00
17/07/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	21	21	21	21	0.00
17/07/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	609	615	609	615	0.00
17/07/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	29	30	29	30	0.00
17/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	563	568	563	568	0.00
17/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	115	115	115	115	0.00
17/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	528	533	528	533	0.00
17/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	131	130	131	130	0.00
17/07/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	636	642	636	642	0.00
17/07/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	89	89	89	89	0.00
17/07/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	479	484	479	484	0.00
17/07/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	49	49	49	49	0.00
17/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	431	435	431	435	0.00
17/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	184	182	184	182	0.00
17/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	212	214	212	214	0.00
17/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	464	461	464	461	0.00
17/07/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	573	590	573	590	0.00
17/07/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	210	202	210	202	0.00
17/07/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	337	348	337	348	0.00
17/07/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	475	461	475	461	0.00
17/07/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	306	316	306	316	0.00
17/07/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	543	528	543	528	0.00
17/07/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	277	287	277	287	0.00
17/07/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	615	599	615	599	0.00
17/07/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	252	261	252	261	0.00
17/07/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	689	673	689	673	0.00
17/07/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	635	653	635	653	0.00
17/07/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	172	165	172	165	0.00
17/07/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	667	686	667	686	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	155	148	155	148	0.00
17/07/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	603	620	603	620	0.00
17/07/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	190	183	190	183	0.00
17/07/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	544	560	544	560	0.00
17/07/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	231	222	231	222	0.00
17/07/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	321	332	321	332	0.00
17/07/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	508	494	508	494	0.00
17/07/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	291	301	291	301	0.00
17/07/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	578	563	578	563	0.00
17/07/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	609	615	609	615	0.00
17/07/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	29	30	29	30	0.00
17/07/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	736	756	736	756	0.00
17/07/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	123	118	123	118	0.00
17/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	714	720	714	720	0.00
17/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	67	67	67	67	0.00
17/07/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	772	792	772	792	0.00
17/07/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	109	104	109	104	0.00
17/07/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	701	720	701	720	0.00
17/07/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	138	132	138	132	0.00
17/07/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	635	653	635	653	0.00
17/07/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	172	165	172	165	0.00
17/07/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	573	590	573	590	0.00
17/07/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	210	202	210	202	0.00
17/07/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	337	348	337	348	0.00
17/07/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	475	461	475	461	0.00
17/07/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4230	4236	4230	4236	0.00
17/07/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3230	3236	3230	3236	0.00
17/07/2009	ZAAD On 14-September-09	3.30	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
17/07/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2230	2236	2230	2236	0.00
17/07/2009	ZAAD On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1233	1239	1233	1239	0.00
17/07/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	4	5	4	5	0.00
17/07/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1774	1769	1774	1769	0.00
17/07/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3770	3765	3770	3765	0.00
17/07/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5770	5765	5770	5765	0.00
17/07/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7770	7765	7770	7765	0.00
17/07/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3247	3253	3247	3253	0.00
17/07/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2250	2255	2250	2255	0.00
17/07/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	2	2	2	2	0.00
17/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	5	5	5	5	0.00
17/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3758	3752	3758	3752	0.00
17/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5754	5748	5754	5748	0.00
17/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7753	7748	7753	7748	0.00
17/07/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4263	4288	4263	4288	0.00
17/07/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3264	3289	3264	3289	0.00
17/07/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2269	2294	2269	2294	0.00
17/07/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	6	6	6	6	0.00
17/07/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1291	1314	1291	1314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	28	27	28	27	0.00
17/07/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	89	92	89	92	0.00
17/07/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1826	1805	1826	1805	0.00
17/07/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	16	18	16	18	0.00
17/07/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3753	3730	3753	3730	0.00
17/07/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5741	5716	5741	5716	0.00
17/07/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	2	2	2	2	0.00
17/07/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7739	7714	7739	7714	0.00
17/07/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4180	4186	4180	4186	0.00
17/07/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3180	3186	3180	3186	0.00
17/07/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2180	2186	2180	2186	0.00
17/07/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1184	1189	1184	1189	0.00
17/07/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1824	1819	1824	1819	0.00
17/07/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3820	3815	3820	3815	0.00
17/07/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5820	5815	5820	5815	0.00
17/07/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7820	7815	7820	7815	0.00
17/07/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4147	4153	4147	4153	0.00
17/07/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3147	3153	3147	3153	0.00
17/07/2009	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
17/07/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2150	2156	2150	2156	0.00
17/07/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1163	1169	1163	1169	0.00
17/07/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	16	17	16	17	0.00
17/07/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	37	38	37	38	0.00
17/07/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1890	1885	1890	1885	0.00
17/07/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3857	3851	3857	3851	0.00
17/07/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5854	5848	5854	5848	0.00
17/07/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7853	7848	7853	7848	0.00
17/07/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4163	4188	4163	4188	0.00
17/07/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3164	3189	3164	3189	0.00
17/07/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2170	2195	2170	2195	0.00
17/07/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	7	7	7	7	0.00
17/07/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1195	1218	1195	1218	0.00
17/07/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	32	31	32	31	0.00
17/07/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	84	87	84	87	0.00
17/07/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1921	1899	1921	1899	0.00
17/07/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	15	16	15	16	0.00
17/07/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3852	3829	3852	3829	0.00
17/07/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5841	5816	5841	5816	0.00
17/07/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	1	2	1	2	0.00
17/07/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7839	7814	7839	7814	0.00
17/07/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	4130	4136	4130	4136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	3130	3136	3130	3136	0.00
17/07/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	2130	2136	2130	2136	0.00
17/07/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	1134	1140	1134	1140	0.00
17/07/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	4	5	4	5	0.00
17/07/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	1874	1868	1874	1868	0.00
17/07/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	3870	3865	3870	3865	0.00
17/07/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	5870	5865	5870	5865	0.00
17/07/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	7870	7865	7870	7865	0.00
17/07/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4113	4138	4113	4138	0.00
17/07/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3114	3139	3114	3139	0.00
17/07/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2121	2145	2121	2145	0.00
17/07/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	8	8	8	8	0.00
17/07/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1148	1171	1148	1171	0.00
17/07/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	35	33	35	33	0.00
17/07/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	81	84	81	84	0.00
17/07/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1968	1946	1968	1946	0.00
17/07/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	14	16	14	16	0.00
17/07/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3901	3878	3901	3878	0.00
17/07/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	3	4	3	4	0.00
17/07/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5891	5866	5891	5866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	1	2	1	2	0.00
17/07/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7889	7864	7889	7864	0.00
17/07/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	4080	4086	4080	4086	0.00
17/07/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	3080	3086	3080	3086	0.00
17/07/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	2080	2086	2080	2086	0.00
17/07/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	1085	1091	1085	1091	0.00
17/07/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	5	5	5	5	0.00
17/07/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	1924	1918	1924	1918	0.00
17/07/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3920	3915	3920	3915	0.00
17/07/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5920	5915	5920	5915	0.00
17/07/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7920	7915	7920	7915	0.00
17/07/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4097	4103	4097	4103	0.00
17/07/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3097	3103	3097	3103	0.00
17/07/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2100	2106	2100	2106	0.00
17/07/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1115	1121	1115	1121	0.00
17/07/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	18	18	18	18	0.00
17/07/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	36	36	36	36	0.00
17/07/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1939	1933	1939	1933	0.00
17/07/2009	ZAAD On 14-December-09	10.50	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
17/07/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3907	3901	3907	3901	0.00
17/07/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5904	5898	5904	5898	0.00
17/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7903	7898	7903	7898	0.00
17/07/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3920	3915	3920	3915	0.00
17/07/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5920	5915	5920	5915	0.00
17/07/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7920	7915	7920	7915	0.00
17/07/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4063	4088	4063	4088	0.00
17/07/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3064	3089	3064	3089	0.00
17/07/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2071	2096	2071	2096	0.00
17/07/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	9	8	9	8	0.00
17/07/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1100	1123	1100	1123	0.00
17/07/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	38	36	38	36	0.00
17/07/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	79	82	79	82	0.00
17/07/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	2016	1994	2016	1994	0.00
17/07/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	14	15	14	15	0.00
17/07/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3951	3928	3951	3928	0.00
17/07/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5941	5916	5941	5916	0.00
17/07/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7939	7914	7939	7914	0.00
17/07/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1100	1123	1100	1123	0.00
17/07/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	38	36	38	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	4030	4036	4030	4036	0.00
17/07/2009	ZAAD On 14-September-09	2.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	2030	2036	2030	2036	0.00
17/07/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	1036	1042	1036	1042	0.00
17/07/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	6	6	6	6	0.00
17/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	3	4	3	4	0.00
17/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1973	1968	1973	1968	0.00
17/07/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	3970	3965	3970	3965	0.00
17/07/2009	ZAAD On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	7970	7965	7970	7965	0.00
17/07/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4047	4053	4047	4053	0.00
17/07/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2051	2057	2051	2057	0.00
17/07/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1066	1073	1066	1073	0.00
17/07/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	19	20	19	20	0.00
17/07/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	34	35	34	35	0.00
17/07/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1987	1982	1987	1982	0.00
17/07/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3957	3951	3957	3951	0.00
17/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7953	7948	7953	7948	0.00
17/07/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	3980	3986	3980	3986	0.00
17/07/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	1980	1986	1980	1986	0.00
17/07/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	987	993	987	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	7	7	7	7	0.00
17/07/2009	ZAAD On 14-September-09	8.55	Call	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	2023	2018	2023	2018	0.00
17/07/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	4020	4015	4020	4015	0.00
17/07/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	8020	8015	8020	8015	0.00
17/07/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	3997	4003	3997	4003	0.00
17/07/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2001	2007	2001	2007	0.00
17/07/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1018	1024	1018	1024	0.00
17/07/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	21	21	21	21	0.00
17/07/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	33	34	33	34	0.00
17/07/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	2036	2031	2036	2031	0.00
17/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	4007	4001	4007	4001	0.00
17/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	8003	7998	8003	7998	0.00
17/07/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	3963	3988	3963	3988	0.00
17/07/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	2965	2989	2965	2989	0.00
17/07/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	2	2	2	2	0.00
17/07/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	1973	1997	1973	1997	0.00
17/07/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	10	10	10	10	0.00
17/07/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1010	1033	1010	1033	0.00
17/07/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	47	45	47	45	0.00
17/07/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	73	76	73	76	0.00
17/07/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	2110	2088	2110	2088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	13	14	13	14	0.00
17/07/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	4050	4026	4050	4026	0.00
17/07/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	6040	6016	6040	6016	0.00
17/07/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	8039	8014	8039	8014	0.00
17/07/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	3930	3936	3930	3936	0.00
17/07/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	2930	2936	2930	2936	0.00
17/07/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	1930	1936	1930	1936	0.00
17/07/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	938	944	938	944	0.00
17/07/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	8	9	8	9	0.00
17/07/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	3	3	3	3	0.00
17/07/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	2073	2068	2073	2068	0.00
17/07/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	4070	4065	4070	4065	0.00
17/07/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	6070	6065	6070	6065	0.00
17/07/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	8070	8065	8070	8065	0.00
17/07/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	3947	3953	3947	3953	0.00
17/07/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	2948	2953	2948	2953	0.00
17/07/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	1951	1957	1951	1957	0.00
17/07/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	972	979	972	979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	25	26	25	26	0.00
17/07/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	31	32	31	32	0.00
17/07/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	2084	2079	2084	2079	0.00
17/07/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	4	4	4	4	0.00
17/07/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	4056	4051	4056	4051	0.00
17/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	1	1	1	1	0.00
17/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	6054	6048	6054	6048	0.00
17/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	8053	8048	8053	8048	0.00
17/07/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4013	0	4013	0	0.00
17/07/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
17/07/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3014	0	3014	0	0.00
17/07/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	2	0	2	0	0.00
17/07/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2022	0	2022	0	0.00
17/07/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	9	0	9	0	0.00
17/07/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1053	0	1053	0	0.00
17/07/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	40	0	40	0	0.00
17/07/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	77	0	77	0	0.00
17/07/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	2064	0	2064	0	0.00
17/07/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	13	0	13	0	0.00
17/07/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	4000	0	4000	0	0.00
17/07/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	3	0	3	0	0.00
17/07/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5990	0	5990	0	0.00
17/07/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	0	1	0	0.00
17/07/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7989	0	7989	0	0.00