



Derivatives Weekly Statistics Report

From 2009/07/20 To 2009/07/24

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10			Currency Future	8.1300	8.0013	8.1331	8.0013	241.00
24/07/2009	\$ / R On 14-June-10			Currency Future	8.2700	8.1327	8.2658	8.1327	0.00
24/07/2009	\$ / R On 14-September-09			Currency Future	7.8600	7.7347	7.8622	7.7347	255110.00
24/07/2009	\$ / R On 14-December-09			Currency Future	8.0000	7.8688	7.9985	7.8688	46881.00
24/07/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	608	546	608	546	0.00
24/07/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	475	544	475	544	0.00
24/07/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	709	655	709	655	0.00
24/07/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	594	672	594	672	0.00
24/07/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	300	236	300	236	0.00
24/07/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	188	251	188	251	0.00
24/07/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	488	423	488	423	0.00
24/07/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	340	404	340	404	0.00
24/07/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	586	527	586	527	0.00
24/07/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	503	575	503	575	0.00
24/07/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	688	636	688	636	0.00
24/07/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	623	703	623	703	0.00
24/07/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	273	217	273	217	0.00
24/07/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	211	282	211	282	0.00
24/07/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	135	109	135	109	110.00
24/07/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	473	574	473	574	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	114	92	114	92	2054.00
24/07/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	552	658	552	658	0.00
24/07/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	440	384	440	384	200.00
24/07/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	392	466	392	466	0.00
24/07/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	543	491	543	491	0.00
24/07/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	560	640	560	640	0.00
24/07/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	649	601	649	601	0.00
24/07/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	683	768	683	768	0.00
24/07/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	227	182	227	182	0.00
24/07/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	265	348	265	348	25.00
24/07/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	124	100	124	100	0.00
24/07/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	512	616	512	616	0.00
24/07/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	59	49	59	49	0.00
24/07/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	897	1014	897	1014	0.00
24/07/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	418	367	418	367	0.00
24/07/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	419	498	419	498	0.00
24/07/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	220	195	220	195	0.00
24/07/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	921	1026	921	1026	0.00
24/07/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	201	179	201	179	75.00
24/07/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1003	1111	1003	1111	0.00
24/07/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	489	442	489	442	0.00
24/07/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	656	741	656	741	0.00
24/07/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	596	553	596	553	0.00
24/07/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	780	870	780	870	0.00
24/07/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	175	141	175	141	0.00
24/07/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	363	456	363	456	0.00
24/07/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	363	319	363	319	0.00
24/07/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	514	600	514	600	0.00
24/07/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	441	399	441	399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	758	848	758	848	0.00
24/07/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	548	509	548	509	0.00
24/07/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	882	976	882	976	0.00
24/07/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	315	277	315	277	0.00
24/07/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	617	709	617	709	0.00
24/07/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	459	373	459	373	0.00
24/07/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	97	138	97	138	50.00
24/07/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	148	119	148	119	25.00
24/07/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	435	534	435	534	50.00
24/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	99	93	99	93	17961.00
24/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3016	3141	3016	3141	0.00
24/07/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	57	53	57	53	28101.00
24/07/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4223	4352	4223	4352	0.00
24/07/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	412	373	412	373	0.00
24/07/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	829	922	829	922	0.00
24/07/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	279	256	279	256	17961.00
24/07/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1296	1404	1296	1404	0.00
24/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	187	174	187	174	28101.00
24/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1904	2023	1904	2023	0.00
24/07/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	110	106	110	106	29153.00
24/07/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	3995	4124	3995	4124	0.00
24/07/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	519	482	519	482	0.00
24/07/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	953	1049	953	1049	0.00
24/07/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	360	338	360	338	2557.00
24/07/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1494	1605	1494	1605	0.00
24/07/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	54	50	54	50	189.00
24/07/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2606	2731	2606	2731	0.00
24/07/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	16	13	16	13	1109.00
24/07/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4317	4444	4317	4444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	6	5	6	5	9605.00
24/07/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5008	5136	5008	5136	0.00
24/07/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	287	253	287	253	247.00
24/07/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	689	785	689	785	0.00
24/07/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	88	81	88	81	11110.00
24/07/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1989	2112	1989	2112	0.00
24/07/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	385	350	385	350	0.00
24/07/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	902	998	902	998	0.00
24/07/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	491	457	491	457	0.00
24/07/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1025	1124	1025	1124	0.00
24/07/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	105	85	105	85	0.00
24/07/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	593	700	593	700	0.00
24/07/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	262	232	262	232	0.00
24/07/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	764	863	764	863	0.00
24/07/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	96	78	96	78	25.00
24/07/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	634	744	634	744	0.00
24/07/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	251	222	251	222	0.00
24/07/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	802	903	802	903	0.00
24/07/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	398	361	398	361	0.00
24/07/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	865	960	865	960	0.00
24/07/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	505	469	505	469	0.00
24/07/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	989	1086	989	1086	0.00
24/07/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	161	129	161	129	0.00
24/07/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	399	495	399	495	0.00
24/07/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	275	242	275	242	0.00
24/07/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	726	824	726	824	0.00
24/07/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	472	427	472	427	0.00
24/07/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	689	776	689	776	0.00
24/07/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	580	537	580	537	0.00

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24/07/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	814	905	814	905	0.00
24/07/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	346	304	346	304	0.00
24/07/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	548	635	548	635	0.00
24/07/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	456	413	456	413	0.00
24/07/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	723	812	723	812	0.00
24/07/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	564	523	564	523	0.00
24/07/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	848	940	848	940	0.00
24/07/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	330	290	330	290	0.00
24/07/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	582	672	582	672	0.00
24/07/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	191	153	191	153	2000.00
24/07/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	329	419	329	419	0.00
24/07/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	524	474	524	474	0.00
24/07/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	591	673	591	673	0.00
24/07/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	631	584	631	584	0.00
24/07/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	715	802	715	802	0.00
24/07/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	209	167	209	167	0.00
24/07/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	296	383	296	383	140.00
24/07/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	380	334	380	334	0.00
24/07/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	482	565	482	565	0.00
24/07/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	564	508	564	508	0.00
24/07/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	531	607	531	607	0.00
24/07/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	668	618	668	618	0.00
24/07/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	652	736	652	736	0.00
24/07/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	248	199	248	199	0.00
24/07/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	236	314	236	314	0.00
24/07/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	440	384	440	384	0.00
24/07/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	392	466	392	466	0.00
24/07/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	399	350	399	350	0.00
24/07/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	450	531	450	531	0.00

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24/07/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	346	304	346	304	0.00
24/07/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	548	635	548	635	0.00
24/07/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	315	277	315	277	0.00
24/07/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	617	709	617	709	0.00
24/07/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	275	242	275	242	0.00
24/07/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	726	824	726	824	0.00
24/07/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	426	386	426	386	0.00
24/07/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	793	885	793	885	0.00
24/07/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	301	265	301	265	0.00
24/07/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	652	746	652	746	0.00
24/07/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	533	495	533	495	0.00
24/07/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	917	1012	917	1012	0.00
24/07/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	301	265	301	265	0.00
24/07/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	652	746	652	746	0.00
24/07/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	391	313	391	313	13157.00
24/07/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	128	178	128	178	200.00
24/07/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	40	34	40	34	200.00
24/07/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	1128	1249	1128	1249	0.00
24/07/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	89	72	89	72	140.00
24/07/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	676	787	676	787	0.00
24/07/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	81	67	81	67	30.00
24/07/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	719	832	719	832	0.00
24/07/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	115	105	115	105	3000.00
24/07/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1617	1737	1617	1737	0.00
24/07/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	655	549	655	549	0.00
24/07/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	43	65	43	65	2000.00
24/07/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	55	45	55	45	15157.00
24/07/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	942	1061	942	1061	0.00
24/07/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	372	338	372	338	0.00

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24/07/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	939	1037	939	1037	0.00
24/07/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	89	72	89	72	0.00
24/07/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	676	787	676	787	0.00
24/07/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	251	222	251	222	0.00
24/07/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	802	903	802	903	0.00
24/07/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	478	445	478	445	0.00
24/07/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1062	1162	1062	1162	0.00
24/07/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	240	212	240	212	0.00
24/07/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	841	944	841	944	0.00
24/07/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	360	328	360	328	0.00
24/07/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	977	1076	977	1076	0.00
24/07/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	240	212	240	212	0.00
24/07/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	841	944	841	944	0.00
24/07/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	327	298	327	298	0.00
24/07/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1094	1197	1094	1197	0.00
24/07/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	441	412	441	412	0.00
24/07/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1176	1279	1176	1279	0.00
24/07/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	69	57	69	57	0.00
24/07/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	807	922	807	922	0.00
24/07/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	210	187	210	187	0.00
24/07/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	962	1068	962	1068	0.00
24/07/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	465	433	465	433	0.00
24/07/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1100	1201	1100	1201	0.00
24/07/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	229	204	229	204	0.00
24/07/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	881	985	881	985	0.00
24/07/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	430	401	430	401	0.00
24/07/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1214	1318	1214	1318	0.00
24/07/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	64	53	64	53	100.00
24/07/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	852	968	852	968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	297	271	297	271	0.00
24/07/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1214	1320	1214	1320	0.00
24/07/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	398	372	398	372	0.00
24/07/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1332	1439	1332	1439	0.00
24/07/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	50	42	50	42	0.00
24/07/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	988	1107	988	1107	0.00
24/07/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	755	665	755	665	13513.00
24/07/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	157	196	157	196	0.00
24/07/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	185	165	185	165	13513.00
24/07/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1086	1196	1086	1196	0.00
24/07/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	177	159	177	159	0.00
24/07/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1129	1240	1129	1240	0.00
24/07/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	408	381	408	381	21978.00
24/07/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1292	1399	1292	1399	0.00
24/07/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	185	165	185	165	0.00
24/07/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1086	1196	1086	1196	0.00
24/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	316	289	316	289	0.00
24/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1133	1237	1133	1237	0.00
24/07/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	419	391	419	391	0.00
24/07/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1253	1358	1253	1358	0.00
24/07/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	59	49	59	49	0.00
24/07/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	897	1014	897	1014	0.00
24/07/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	193	172	193	172	0.00
24/07/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1044	1153	1044	1153	0.00
24/07/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	337	307	337	307	0.00
24/07/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1054	1156	1054	1156	0.00
24/07/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	453	422	453	422	0.00
24/07/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1137	1240	1137	1240	0.00
24/07/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	220	195	220	195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	921	1026	921	1026	0.00
24/07/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	75	62	75	62	0.00
24/07/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	763	877	763	877	0.00
24/07/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	43	36	43	36	0.00
24/07/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	1081	1202	1081	1202	0.00
24/07/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	170	153	170	153	0.00
24/07/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1172	1284	1172	1284	0.00
24/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	255	234	255	234	0.00
24/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1422	1533	1422	1533	0.00
24/07/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	35	30	35	30	0.00
24/07/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1223	1345	1223	1345	0.00
24/07/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	151	136	151	136	0.00
24/07/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1302	1417	1302	1417	0.00
24/07/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	240	221	240	221	0.00
24/07/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1507	1620	1507	1620	0.00
24/07/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	343	322	343	322	0.00
24/07/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1577	1689	1577	1689	0.00
24/07/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	28	24	28	24	0.00
24/07/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1366	1490	1366	1490	0.00
24/07/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	134	121	134	121	0.00
24/07/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1435	1553	1435	1553	0.00
24/07/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	221	204	221	204	0.00
24/07/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1637	1752	1637	1752	0.00
24/07/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	319	301	319	301	0.00
24/07/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1704	1818	1704	1818	0.00
24/07/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	25	21	25	21	0.00
24/07/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1462	1586	1462	1586	0.00
24/07/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	124	113	124	113	0.00
24/07/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1526	1644	1526	1644	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	120	109	120	109	0.00
24/07/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1571	1690	1571	1690	0.00
24/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	233	215	233	215	0.00
24/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1550	1664	1550	1664	0.00
24/07/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	335	315	335	315	0.00
24/07/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1619	1732	1619	1732	0.00
24/07/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	134	121	134	121	0.00
24/07/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1435	1553	1435	1553	0.00
24/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	209	193	209	193	0.00
24/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1725	1842	1725	1842	0.00
24/07/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	305	287	305	287	0.00
24/07/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1789	1905	1789	1905	0.00
24/07/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	21	17	21	17	0.00
24/07/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1559	1682	1559	1682	0.00
24/07/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	111	102	111	102	0.00
24/07/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1663	1783	1663	1783	0.00
24/07/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	327	307	327	307	0.00
24/07/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1661	1775	1661	1775	0.00
24/07/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	145	131	145	131	0.00
24/07/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1346	1462	1346	1462	0.00
24/07/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	209	193	209	193	0.00
24/07/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1725	1842	1725	1842	0.00
24/07/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	80	75	80	75	0.00
24/07/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3447	3574	3447	3574	0.00
24/07/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	121	116	121	116	21978.00
24/07/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3755	3883	3755	3883	0.00
24/07/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	23	19	23	19	0.00
24/07/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1511	1634	1511	1634	0.00
24/07/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	120	109	120	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1571	1690	1571	1690	0.00
24/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	214	198	214	198	0.00
24/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1681	1797	1681	1797	0.00
24/07/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	312	294	312	294	0.00
24/07/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1746	1861	1746	1861	0.00
24/07/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	182	170	182	170	0.00
24/07/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1949	2068	1949	2068	0.00
24/07/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	273	258	273	258	0.00
24/07/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2007	2125	2007	2125	0.00
24/07/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	13	10	13	10	0.00
24/07/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1800	1925	1800	1925	0.00
24/07/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	94	87	94	87	0.00
24/07/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1895	2018	1895	2018	0.00
24/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	169	157	169	157	0.00
24/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2086	2206	2086	2206	0.00
24/07/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	256	243	256	243	0.00
24/07/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2140	2260	2140	2260	0.00
24/07/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	3	2	3	2	1000.00
24/07/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2540	2667	2540	2667	0.00
24/07/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	9	7	9	7	0.00
24/07/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1947	2073	1947	2073	0.00
24/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	148	136	148	136	0.00
24/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2314	2435	2314	2435	0.00
24/07/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	228	216	228	216	0.00
24/07/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2363	2483	2363	2483	0.00
24/07/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	5	4	5	4	0.00
24/07/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2193	2320	2193	2320	0.00
24/07/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	73	67	73	67	0.00
24/07/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2225	2348	2225	2348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	165	153	165	153	0.00
24/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2132	2251	2132	2251	0.00
24/07/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	251	237	251	237	0.00
24/07/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2185	2304	2185	2304	0.00
24/07/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	8	7	8	7	0.00
24/07/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1996	2122	1996	2122	0.00
24/07/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	82	75	82	75	0.00
24/07/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2084	2206	2084	2206	0.00
24/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	178	166	178	166	0.00
24/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1995	2114	1995	2114	0.00
24/07/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	267	253	267	253	0.00
24/07/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2051	2170	2051	2170	0.00
24/07/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	11	9	11	9	0.00
24/07/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1849	1974	1849	1974	0.00
24/07/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	91	84	91	84	0.00
24/07/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1942	2065	1942	2065	0.00
24/07/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	360	338	360	338	26596.00
24/07/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1494	1605	1494	1605	0.00
24/07/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	178	166	178	166	0.00
24/07/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1995	2114	1995	2114	0.00
24/07/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	10	8	10	8	0.00
24/07/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1898	2023	1898	2023	0.00
24/07/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	91	84	91	84	0.00
24/07/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1942	2065	1942	2065	0.00
24/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	161	148	161	148	0.00
24/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2178	2297	2178	2297	0.00
24/07/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	7	6	7	6	0.00
24/07/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2045	2171	2045	2171	0.00
24/07/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	79	72	79	72	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2131	2253	2131	2253	0.00
24/07/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	161	148	161	148	0.00
24/07/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2178	2297	2178	2297	0.00
24/07/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	7	6	7	6	0.00
24/07/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2045	2171	2045	2171	0.00
24/07/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	132	122	132	122	0.00
24/07/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2499	2621	2499	2621	0.00
24/07/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	4	3	4	3	0.00
24/07/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2391	2518	2391	2518	0.00
24/07/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	63	58	63	58	0.00
24/07/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2414	2539	2414	2539	0.00
24/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	129	119	129	119	0.00
24/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2545	2668	2545	2668	0.00
24/07/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2441	2568	2441	2568	0.00
24/07/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	59	54	59	54	0.00
24/07/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2510	2635	2510	2635	0.00
24/07/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	136	126	136	126	0.00
24/07/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2453	2574	2453	2574	0.00
24/07/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2491	2618	2491	2618	0.00
24/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	125	116	125	116	0.00
24/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2592	2715	2592	2715	0.00
24/07/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2491	2618	2491	2618	0.00
24/07/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	56	52	56	52	0.00
24/07/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2558	2683	2558	2683	0.00
24/07/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	116	107	116	107	0.00
24/07/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2732	2856	2732	2856	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2640	2767	2640	2767	0.00
24/07/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	53	48	53	48	0.00
24/07/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2654	2780	2654	2780	0.00
24/07/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	102	95	102	95	0.00
24/07/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2969	3094	2969	3094	0.00
24/07/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2839	2966	2839	2966	0.00
24/07/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	46	42	46	42	0.00
24/07/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2847	2974	2847	2974	0.00
24/07/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	90	84	90	84	0.00
24/07/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3207	3333	3207	3333	0.00
24/07/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	3089	3216	3089	3216	0.00
24/07/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	39	36	39	36	0.00
24/07/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3090	3217	3090	3217	0.00
24/07/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	92	86	92	86	0.00
24/07/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3159	3285	3159	3285	0.00
24/07/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	5138	5265	5138	5265	0.00
24/07/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2989	3116	2989	3116	0.00
24/07/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	40	37	40	37	0.00
24/07/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3042	3168	3042	3168	0.00
24/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	97	91	97	91	0.00
24/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3064	3189	3064	3189	0.00
24/07/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2939	3066	2939	3066	0.00
24/07/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	43	40	43	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2944	3071	2944	3071	0.00
24/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	94	88	94	88	0.00
24/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3111	3237	3111	3237	0.00
24/07/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2889	3016	2889	3016	0.00
24/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	110	102	110	102	0.00
24/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2827	2951	2827	2951	0.00
24/07/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2590	2717	2590	2717	0.00
24/07/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	4	3	4	3	0.00
24/07/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2342	2468	2342	2468	0.00
24/07/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	65	60	65	60	0.00
24/07/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2367	2491	2367	2491	0.00
24/07/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	61	56	61	56	0.00
24/07/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2462	2587	2462	2587	0.00
24/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	113	105	113	105	0.00
24/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2780	2903	2780	2903	0.00
24/07/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	51	47	51	47	0.00
24/07/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2702	2828	2702	2828	0.00
24/07/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	2	1	2	1	0.00
24/07/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2739	2867	2739	2867	0.00
24/07/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	47	44	47	44	0.00
24/07/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2799	2925	2799	2925	0.00
24/07/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	2	1	2	1	0.00
24/07/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2789	2916	2789	2916	0.00
24/07/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	46	42	46	42	0.00
24/07/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2847	2974	2847	2974	0.00
24/07/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	104	97	104	97	0.00
24/07/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2921	3046	2921	3046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	99	93	99	93	0.00
24/07/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3016	3141	3016	3141	0.00
24/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	107	100	107	100	0.00
24/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2874	2998	2874	2998	0.00
24/07/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	119	110	119	110	0.00
24/07/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2686	2809	2686	2809	0.00
24/07/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	5	4	5	4	0.00
24/07/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2243	2369	2243	2369	0.00
24/07/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	70	64	70	64	0.00
24/07/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2272	2396	2272	2396	0.00
24/07/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	125	116	125	116	0.00
24/07/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2592	2715	2592	2715	0.00
24/07/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	7	5	7	5	0.00
24/07/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2095	2221	2095	2221	0.00
24/07/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	76	69	76	69	0.00
24/07/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2178	2301	2178	2301	0.00
24/07/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	113	105	113	105	0.00
24/07/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2780	2903	2780	2903	0.00
24/07/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	4	4	4	4	0.00
24/07/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2292	2419	2292	2419	0.00
24/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	88	82	88	82	0.00
24/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3255	3381	3255	3381	0.00
24/07/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	82	77	82	77	0.00
24/07/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3389	3516	3389	3516	0.00
24/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	86	81	86	81	0.00
24/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3303	3429	3303	3429	0.00
24/07/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	54	50	54	50	9530.00
24/07/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2606	2731	2606	2731	0.00
24/07/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	86	81	86	81	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3303	3429	3303	3429	0.00
24/07/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	2	1	2	1	0.00
24/07/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2690	2817	2690	2817	0.00
24/07/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	49	45	49	45	0.00
24/07/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2751	2876	2751	2876	0.00
24/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	84	79	84	79	0.00
24/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3351	3478	3351	3478	0.00
24/07/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	2	1	2	1	0.00
24/07/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2739	2867	2739	2867	0.00
24/07/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	75	71	75	71	0.00
24/07/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3592	3719	3592	3719	0.00
24/07/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	82	77	82	77	0.00
24/07/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3399	3526	3399	3526	0.00
24/07/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	72	68	72	68	0.00
24/07/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3689	3817	3689	3817	0.00
24/07/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2989	3116	2989	3116	0.00
24/07/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	78	74	78	74	0.00
24/07/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3495	3623	3495	3623	0.00
24/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	77	72	77	72	0.00
24/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3544	3671	3544	3671	0.00
24/07/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	2	1	2	1	0.00
24/07/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2690	2817	2690	2817	0.00
24/07/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2441	2568	2441	2568	0.00
24/07/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	4	3	4	3	0.00
24/07/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2342	2468	2342	2468	0.00
24/07/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	6	5	6	5	0.00
24/07/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	2144	2270	2144	2270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	76	69	76	69	0.00
24/07/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2178	2301	2178	2301	0.00
24/07/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	1	0	1	0	0.00
24/07/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3438	3566	3438	3566	0.00
24/07/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	36	34	36	34	0.00
24/07/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3188	3315	3188	3315	0.00
24/07/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	38	35	38	35	0.00
24/07/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3139	3266	3139	3266	0.00
24/07/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	33	31	33	31	0.00
24/07/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3335	3462	3335	3462	0.00
24/07/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	35	33	35	33	0.00
24/07/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3237	3364	3237	3364	0.00
24/07/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	16	13	16	13	10100.00
24/07/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4317	4444	4317	4444	0.00
24/07/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	28	26	28	26	0.00
24/07/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3629	3757	3629	3757	0.00
24/07/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	29	28	29	28	0.00
24/07/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3531	3659	3531	3659	0.00
24/07/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	22	19	22	19	0.00
24/07/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4024	4150	4024	4150	0.00
24/07/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	14	12	14	12	0.00
24/07/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4415	4543	4415	4543	0.00
24/07/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	8	7	8	7	0.00
24/07/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4810	4938	4810	4938	0.00
24/07/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	5	4	5	4	0.00
24/07/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5206	5335	5206	5335	0.00
24/07/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	24	22	24	22	0.00
24/07/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3925	4053	3925	4053	0.00
24/07/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	9	8	9	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
24/07/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4711	4839	4711	4839	0.00
24/07/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	5	4	5	4	0.00
24/07/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5107	5236	5107	5236	0.00
24/07/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	157	141	157	141	0.00
24/07/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1258	1372	1258	1372	0.00
24/07/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	100	92	100	92	0.00
24/07/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1802	1924	1802	1924	0.00
24/07/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	20	17	20	17	0.00
24/07/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4121	4248	4121	4248	0.00
24/07/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	4	3	4	3	0.00
24/07/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5306	5435	5306	5435	0.00
24/07/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	107	99	107	99	0.00
24/07/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1709	1830	1709	1830	0.00
24/07/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	70	64	70	64	0.00
24/07/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2272	2396	2272	2396	0.00
24/07/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	31	29	31	29	0.00
24/07/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3433	3560	3433	3560	0.00
24/07/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	11	9	11	9	0.00
24/07/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4612	4740	4612	4740	0.00
24/07/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	201	179	201	179	0.00
24/07/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1003	1111	1003	1111	0.00
24/07/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	25	23	25	23	0.00
24/07/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3826	3955	3826	3955	0.00
24/07/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5604	5733	5604	5733	0.00
24/07/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	12	10	12	10	0.00
24/07/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4514	4641	4514	4641	0.00
24/07/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	5	4	5	4	0.00
24/07/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5107	5236	5107	5236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5704	5833	5704	5833	0.00
24/07/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	26	25	26	25	0.00
24/07/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3728	3856	3728	3856	0.00
24/07/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	7	6	7	6	0.00
24/07/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4909	5037	4909	5037	0.00
24/07/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5505	5634	5505	5634	0.00
24/07/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	18	15	18	15	0.00
24/07/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4219	4346	4219	4346	0.00
24/07/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	8	7	8	7	0.00
24/07/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4810	4938	4810	4938	0.00
24/07/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	4	3	4	3	0.00
24/07/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5405	5534	5405	5534	0.00
24/07/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	129	117	129	117	0.00
24/07/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1480	1598	1480	1598	0.00
24/07/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	85	78	85	78	0.00
24/07/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2036	2159	2036	2159	0.00
24/07/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	26	24	26	24	0.00
24/07/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3777	3905	3777	3905	0.00
24/07/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	15	12	15	12	0.00
24/07/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4366	4493	4366	4493	0.00
24/07/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	7	5	7	5	0.00
24/07/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4958	5087	4958	5087	0.00
24/07/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5554	5683	5554	5683	0.00
24/07/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	25	23	25	23	0.00
24/07/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3826	3955	3826	3955	0.00
24/07/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	399	350	399	350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	450	531	450	531	0.00
24/07/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	139	126	139	126	0.00
24/07/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1391	1507	1391	1507	0.00
24/07/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	39	36	39	36	0.00
24/07/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3090	3217	3090	3217	0.00
24/07/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	27	25	27	25	0.00
24/07/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3679	3807	3679	3807	0.00
24/07/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	17	14	17	14	0.00
24/07/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4268	4395	4268	4395	0.00
24/07/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	8	6	8	6	0.00
24/07/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4859	4988	4859	4988	0.00
24/07/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	464	403	464	403	0.00
24/07/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	365	434	365	434	0.00
24/07/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	157	141	157	141	0.00
24/07/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1258	1372	1258	1372	0.00
24/07/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	20	17	20	17	0.00
24/07/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4121	4248	4121	4248	0.00
24/07/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	197	183	197	183	0.00
24/07/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1814	1932	1814	1932	0.00
24/07/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	169	157	169	157	0.00
24/07/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2086	2206	2086	2206	0.00
24/07/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	152	140	152	140	0.00
24/07/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2269	2389	2269	2389	0.00
24/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	143	133	143	133	0.00
24/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2360	2481	2360	2481	0.00
24/07/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	50	47	50	47	0.00
24/07/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4467	4596	4467	4596	0.00
24/07/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	97	89	97	89	0.00
24/07/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1848	1971	1848	1971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	41	38	41	38	0.00
24/07/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	2993	3120	2993	3120	0.00
24/07/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	29	27	29	27	0.00
24/07/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3580	3708	3580	3708	0.00
24/07/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	19	16	19	16	0.00
24/07/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4170	4297	4170	4297	0.00
24/07/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	4	4	4	4	0.00
24/07/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5256	5385	5256	5385	0.00
24/07/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	227	209	227	209	0.00
24/07/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1594	1708	1594	1708	0.00
24/07/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	77	72	77	72	0.00
24/07/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3544	3671	3544	3671	0.00
24/07/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	30	28	30	28	0.00
24/07/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5597	5727	5597	5727	0.00
24/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	568	494	568	494	0.00
24/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	270	325	270	325	0.00
24/07/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	33	31	33	31	0.00
24/07/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3335	3462	3335	3462	0.00
24/07/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	14	11	14	11	0.00
24/07/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1752	1876	1752	1876	0.00
24/07/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	11	9	11	9	0.00
24/07/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1849	1974	1849	1974	0.00
24/07/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	9	7	9	7	0.00
24/07/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1947	2073	1947	2073	0.00
24/07/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2540	2667	2540	2667	0.00
24/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	247	227	247	227	0.00
24/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1464	1576	1464	1576	0.00
24/07/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	110	102	110	102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2827	2951	2827	2951	0.00
24/07/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	32	30	32	30	0.00
24/07/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5449	5579	5449	5579	0.00
24/07/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	15	12	15	12	0.00
24/07/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1703	1828	1703	1828	0.00
24/07/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	13	10	13	10	0.00
24/07/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1800	1925	1800	1925	0.00
24/07/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	263	241	263	241	0.00
24/07/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1380	1490	1380	1490	0.00
24/07/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	33	32	33	32	0.00
24/07/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5350	5480	5350	5480	0.00
24/07/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	597	520	597	520	0.00
24/07/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	248	301	248	301	0.00
24/07/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	193	172	193	172	0.00
24/07/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1044	1153	1044	1153	0.00
24/07/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	34	32	34	32	0.00
24/07/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3286	3413	3286	3413	0.00
24/07/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	24	23	24	23	0.00
24/07/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3876	4004	3876	4004	0.00
24/07/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	17	14	17	14	0.00
24/07/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1655	1779	1655	1779	0.00
24/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	271	248	271	248	0.00
24/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1338	1447	1338	1447	0.00
24/07/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	97	91	97	91	0.00
24/07/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3064	3189	3064	3189	0.00
24/07/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	34	32	34	32	0.00
24/07/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5301	5431	5301	5431	0.00
24/07/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	626	547	626	547	0.00
24/07/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	228	278	228	278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	288	263	288	263	0.00
24/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1255	1362	1255	1362	0.00
24/07/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	36	34	36	34	0.00
24/07/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5203	5332	5203	5332	0.00
24/07/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	145	131	145	131	0.00
24/07/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1346	1462	1346	1462	0.00
24/07/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	5	4	5	4	0.00
24/07/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2243	2369	2243	2369	0.00
24/07/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	32	30	32	30	0.00
24/07/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3384	3511	3384	3511	0.00
24/07/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	23	20	23	20	0.00
24/07/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	3974	4101	3974	4101	0.00
24/07/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	11	9	11	9	0.00
24/07/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4563	4691	4563	4691	0.00
24/07/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5754	5883	5754	5883	0.00
24/07/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3039	3166	3039	3166	0.00
24/07/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	3139	3266	3139	3266	0.00
24/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	69	65	69	65	0.00
24/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3786	3914	3786	3914	0.00
24/07/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	27	26	27	26	0.00
24/07/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5844	5975	5844	5975	0.00
24/07/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	24	22	24	22	0.00
24/07/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3925	4053	3925	4053	0.00
24/07/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	4	4	4	4	0.00
24/07/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2292	2419	2292	2419	0.00
24/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	203	188	203	188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1770	1887	1770	1887	0.00
24/07/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	73	69	73	69	0.00
24/07/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3640	3768	3640	3768	0.00
24/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	70	66	70	66	0.00
24/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3737	3865	3737	3865	0.00
24/07/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	28	26	28	26	0.00
24/07/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5795	5925	5795	5925	0.00
24/07/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	2	1	2	1	0.00
24/07/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5903	6033	5903	6033	0.00
24/07/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3189	3316	3189	3316	0.00
24/07/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3288	3416	3288	3416	0.00
24/07/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	69	65	69	65	0.00
24/07/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3786	3914	3786	3914	0.00
24/07/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	66	63	66	63	0.00
24/07/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3883	4011	3883	4011	0.00
24/07/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	63	60	63	60	0.00
24/07/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	3980	4109	3980	4109	0.00
24/07/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	25	22	25	22	0.00
24/07/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6042	6171	6042	6171	0.00
24/07/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5803	5933	5803	5933	0.00
24/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	192	178	192	178	0.00
24/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1859	1977	1859	1977	0.00
24/07/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	88	82	88	82	0.00
24/07/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3255	3381	3255	3381	0.00
24/07/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	70	66	70	66	0.00
24/07/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3737	3865	3737	3865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	67	64	67	64	0.00
24/07/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3834	3963	3834	3963	0.00
24/07/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	27	25	27	25	0.00
24/07/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5894	6024	5894	6024	0.00
24/07/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	24	23	24	23	0.00
24/07/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3876	4004	3876	4004	0.00
24/07/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	13	11	13	11	0.00
24/07/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4464	4592	4464	4592	0.00
24/07/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5654	5783	5654	5783	0.00
24/07/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2939	3066	2939	3066	0.00
24/07/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	29	27	29	27	0.00
24/07/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5696	5826	5696	5826	0.00
24/07/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6003	6132	6003	6132	0.00
24/07/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3189	3316	3189	3316	0.00
24/07/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3388	3516	3388	3516	0.00
24/07/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3039	3166	3039	3166	0.00
24/07/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3239	3366	3239	3366	0.00
24/07/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	255	234	255	234	0.00
24/07/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1422	1533	1422	1533	0.00
24/07/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	33	31	33	31	0.00
24/07/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5400	5530	5400	5530	0.00
24/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	568	494	568	494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	270	325	270	325	0.00
24/07/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	349	317	349	317	0.00
24/07/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1016	1116	1016	1116	0.00
24/07/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	37	35	37	35	0.00
24/07/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5104	5234	5104	5234	0.00
24/07/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	5	4	5	4	0.00
24/07/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2193	2320	2193	2320	0.00
24/07/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	316	289	316	289	0.00
24/07/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1133	1237	1133	1237	0.00
24/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	122	113	122	113	0.00
24/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2639	2762	2639	2762	0.00
24/07/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	94	88	94	88	0.00
24/07/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3111	3237	3111	3237	0.00
24/07/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	35	33	35	33	0.00
24/07/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5252	5382	5252	5382	0.00
24/07/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	107	100	107	100	0.00
24/07/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2874	2998	2874	2998	0.00
24/07/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	84	79	84	79	0.00
24/07/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3351	3478	3351	3478	0.00
24/07/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	31	30	31	30	0.00
24/07/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5498	5628	5498	5628	0.00
24/07/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	129	119	129	119	0.00
24/07/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2545	2668	2545	2668	0.00
24/07/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	122	113	122	113	0.00
24/07/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2639	2762	2639	2762	0.00
24/07/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	36	34	36	34	0.00
24/07/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5153	5283	5153	5283	0.00
24/07/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	307	280	307	280	0.00
24/07/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1173	1279	1173	1279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3239	3366	3239	3366	0.00
24/07/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3338	3466	3338	3466	0.00
24/07/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	31	29	31	29	0.00
24/07/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5548	5678	5548	5678	0.00
24/07/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	27	25	27	25	0.00
24/07/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3679	3807	3679	3807	0.00
24/07/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	8	6	8	6	0.00
24/07/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4859	4988	4859	4988	0.00
24/07/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6053	6182	6053	6182	0.00
24/07/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	2	1	2	1	0.00
24/07/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2789	2916	2789	2916	0.00
24/07/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3288	3416	3288	3416	0.00
24/07/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	1	0	1	0	0.00
24/07/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3488	3616	3488	3616	0.00
24/07/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	38	36	38	36	0.00
24/07/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5055	5185	5055	5185	0.00
24/07/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	140	129	140	129	0.00
24/07/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2406	2528	2406	2528	0.00
24/07/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	41	38	41	38	0.00
24/07/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4908	5037	4908	5037	0.00
24/07/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5455	5584	5455	5584	0.00
24/07/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	143	133	143	133	0.00
24/07/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2360	2481	2360	2481	0.00
24/07/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	42	39	42	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4859	4988	4859	4988	0.00
24/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	540	469	540	469	0.00
24/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	292	350	292	350	0.00
24/07/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	4	3	4	3	0.00
24/07/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5355	5484	5355	5484	0.00
24/07/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	44	41	44	41	0.00
24/07/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4760	4890	4760	4890	0.00
24/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	156	144	156	144	0.00
24/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2223	2343	2223	2343	0.00
24/07/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	148	136	148	136	0.00
24/07/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2314	2435	2314	2435	0.00
24/07/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	43	40	43	40	0.00
24/07/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4809	4939	4809	4939	0.00
24/07/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	173	162	173	162	0.00
24/07/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2040	2160	2040	2160	0.00
24/07/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	51	48	51	48	0.00
24/07/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4418	4547	4418	4547	0.00
24/07/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	863	764	863	764	0.00
24/07/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	114	145	114	145	0.00
24/07/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	229	204	229	204	0.00
24/07/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	881	985	881	985	0.00
24/07/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	10	8	10	8	0.00
24/07/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4661	4789	4661	4789	0.00
24/07/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	6	5	6	5	0.00
24/07/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5057	5186	5057	5186	0.00
24/07/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	30	26	30	26	0.00
24/07/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1318	1441	1318	1441	0.00
24/07/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	19	15	19	15	0.00
24/07/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1607	1731	1607	1731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	15	12	15	12	0.00
24/07/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1703	1828	1703	1828	0.00
24/07/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	192	178	192	178	0.00
24/07/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1859	1977	1859	1977	0.00
24/07/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	54	50	54	50	0.00
24/07/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4321	4449	4321	4449	0.00
24/07/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	900	800	900	800	0.00
24/07/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	102	131	102	131	0.00
24/07/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	32	28	32	28	0.00
24/07/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1270	1393	1270	1393	0.00
24/07/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	21	17	21	17	0.00
24/07/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1559	1682	1559	1682	0.00
24/07/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	631	567	631	567	0.00
24/07/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	448	515	448	515	0.00
24/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	55	52	55	52	0.00
24/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4272	4400	4272	4400	0.00
24/07/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	776	715	776	715	0.00
24/07/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	510	583	510	583	0.00
24/07/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	298	281	298	281	0.00
24/07/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1832	1948	1832	1948	0.00
24/07/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	285	269	285	269	0.00
24/07/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1919	2037	1919	2037	0.00
24/07/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	261	248	261	248	0.00
24/07/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2095	2215	2095	2215	0.00
24/07/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	240	226	240	226	0.00
24/07/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2274	2393	2274	2393	0.00
24/07/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	101	96	101	96	0.00
24/07/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4235	4364	4235	4364	0.00
24/07/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	753	694	753	694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	537	612	537	612	0.00
24/07/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	291	275	291	275	0.00
24/07/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1876	1992	1876	1992	0.00
24/07/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	279	264	279	264	0.00
24/07/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1963	2081	1963	2081	0.00
24/07/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	245	231	245	231	0.00
24/07/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2230	2349	2230	2349	0.00
24/07/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	234	221	234	221	0.00
24/07/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2318	2438	2318	2438	0.00
24/07/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	99	95	99	95	0.00
24/07/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4283	4412	4283	4412	0.00
24/07/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	26	23	26	23	0.00
24/07/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1414	1538	1414	1538	0.00
24/07/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	285	269	285	269	0.00
24/07/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1919	2037	1919	2037	0.00
24/07/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	240	226	240	226	0.00
24/07/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2274	2393	2274	2393	0.00
24/07/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	218	206	218	206	0.00
24/07/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2452	2573	2452	2573	0.00
24/07/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	93	89	93	89	0.00
24/07/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4427	4557	4427	4557	0.00
24/07/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	657	575	657	575	0.00
24/07/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	208	256	208	256	0.00
24/07/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	177	159	177	159	0.00
24/07/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1129	1240	1129	1240	0.00
24/07/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	44	41	44	41	0.00
24/07/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2896	3022	2896	3022	0.00
24/07/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	29	27	29	27	0.00
24/07/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3580	3708	3580	3708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	4	3	4	3	0.00
24/07/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5355	5484	5355	5484	0.00
24/07/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	19	15	19	15	0.00
24/07/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1607	1731	1607	1731	0.00
24/07/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	8	7	8	7	0.00
24/07/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1996	2122	1996	2122	0.00
24/07/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	7	5	7	5	0.00
24/07/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2095	2221	2095	2221	0.00
24/07/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	165	153	165	153	0.00
24/07/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2132	2251	2132	2251	0.00
24/07/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	156	144	156	144	0.00
24/07/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2223	2343	2223	2343	0.00
24/07/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	47	44	47	44	0.00
24/07/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4614	4742	4614	4742	0.00
24/07/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	267	253	267	253	0.00
24/07/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2051	2170	2051	2170	0.00
24/07/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	234	221	234	221	0.00
24/07/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2318	2438	2318	2438	0.00
24/07/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	223	211	223	211	0.00
24/07/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2407	2528	2407	2528	0.00
24/07/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	213	201	213	201	0.00
24/07/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2497	2619	2497	2619	0.00
24/07/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	203	192	203	192	0.00
24/07/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2587	2710	2587	2710	0.00
24/07/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	88	85	88	85	0.00
24/07/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4572	4702	4572	4702	0.00
24/07/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	826	730	826	730	0.00
24/07/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	127	161	127	161	0.00
24/07/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	28	24	28	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
24/07/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1366	1490	1366	1490	0.00
24/07/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	14	11	14	11	0.00
24/07/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1752	1876	1752	1876	0.00
24/07/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	187	174	187	174	0.00
24/07/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1904	2023	1904	2023	0.00
24/07/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	53	49	53	49	0.00
24/07/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4369	4498	4369	4498	0.00
24/07/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	291	275	291	275	0.00
24/07/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1876	1992	1876	1992	0.00
24/07/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	95	91	95	91	0.00
24/07/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4379	4508	4379	4508	0.00
24/07/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	655	588	655	588	0.00
24/07/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	422	487	422	487	0.00
24/07/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	203	188	203	188	0.00
24/07/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1770	1887	1770	1887	0.00
24/07/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1149	1032	1149	1032	0.00
24/07/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	51	63	51	63	0.00
24/07/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	568	494	568	494	0.00
24/07/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	270	325	270	325	0.00
24/07/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	787	709	787	709	0.00
24/07/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	304	358	304	358	0.00
24/07/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	233	215	233	215	0.00
24/07/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1550	1664	1550	1664	0.00
24/07/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	55	52	55	52	0.00
24/07/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4272	4400	4272	4400	0.00
24/07/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	901	830	901	830	0.00
24/07/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	386	447	386	447	0.00
24/07/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	351	330	351	330	0.00
24/07/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1536	1647	1536	1647	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	279	264	279	264	0.00
24/07/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1963	2081	1963	2081	0.00
24/07/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	35	30	35	30	0.00
24/07/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1223	1345	1223	1345	0.00
24/07/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	816	736	816	736	0.00
24/07/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	283	335	283	335	0.00
24/07/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	929	855	929	855	0.00
24/07/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	363	422	363	422	0.00
24/07/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	298	281	298	281	0.00
24/07/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1832	1948	1832	1948	0.00
24/07/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	109	104	109	104	0.00
24/07/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4043	4171	4043	4171	0.00
24/07/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1195	1074	1195	1074	0.00
24/07/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	46	55	46	55	0.00
24/07/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	73	67	73	67	0.00
24/07/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2225	2348	2225	2348	0.00
24/07/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	846	764	846	764	0.00
24/07/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	263	312	263	312	0.00
24/07/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	247	227	247	227	0.00
24/07/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1464	1576	1464	1576	0.00
24/07/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	58	54	58	54	0.00
24/07/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4175	4303	4175	4303	0.00
24/07/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	957	881	957	881	0.00
24/07/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	341	398	341	398	0.00
24/07/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	369	346	369	346	0.00
24/07/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1453	1563	1453	1563	0.00
24/07/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	351	330	351	330	0.00
24/07/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1536	1647	1536	1647	0.00
24/07/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	107	102	107	102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4091	4219	4091	4219	0.00
24/07/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1105	991	1105	991	0.00
24/07/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	56	72	56	72	0.00
24/07/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	540	469	540	469	0.00
24/07/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	292	350	292	350	0.00
24/07/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	68	62	68	62	0.00
24/07/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2319	2443	2319	2443	0.00
24/07/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	15	12	15	12	0.00
24/07/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4366	4493	4366	4493	0.00
24/07/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1105	991	1105	991	0.00
24/07/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	56	72	56	72	0.00
24/07/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1240	1119	1240	1119	0.00
24/07/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	42	50	42	50	0.00
24/07/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	37	32	37	32	0.00
24/07/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1175	1297	1175	1297	0.00
24/07/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	32	28	32	28	0.00
24/07/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1270	1393	1270	1393	0.00
24/07/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	876	792	876	792	0.00
24/07/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	243	291	243	291	0.00
24/07/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	985	907	985	907	0.00
24/07/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	320	374	320	374	0.00
24/07/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	378	354	378	354	0.00
24/07/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1413	1522	1413	1522	0.00
24/07/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4449	4319	4449	4319	0.00
24/07/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2950	2820	2950	2820	0.00
24/07/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	1	2	1	2	0.00
24/07/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1473	1349	1473	1349	0.00
24/07/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	24	30	24	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7552	7682	7552	7682	0.00
24/07/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4462	4335	4462	4335	0.00
24/07/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	2962	2835	2962	2835	0.00
24/07/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1465	1338	1465	1338	0.00
24/07/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4538	4665	4538	4665	0.00
24/07/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	6038	6165	6038	6165	0.00
24/07/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7538	7665	7538	7665	0.00
24/07/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4483	4352	4483	4352	0.00
24/07/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2989	2858	2989	2858	0.00
24/07/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	6	7	6	7	0.00
24/07/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1536	1417	1536	1417	0.00
24/07/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	53	66	53	66	0.00
24/07/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	48	45	48	45	0.00
24/07/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4565	4693	4565	4693	0.00
24/07/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	5	4	5	4	0.00
24/07/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7522	7653	7522	7653	0.00
24/07/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4517	4384	4517	4384	0.00
24/07/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3027	2896	3027	2896	0.00
24/07/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	11	13	11	13	0.00
24/07/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1613	1497	1613	1497	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	97	115	97	115	0.00
24/07/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	156	149	156	149	0.00
24/07/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3141	3266	3141	3266	0.00
24/07/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	53	51	53	51	0.00
24/07/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6038	6169	6038	6169	0.00
24/07/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	32	31	32	31	0.00
24/07/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7516	7649	7516	7649	0.00
24/07/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4699	4569	4699	4569	0.00
24/07/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3199	3070	3199	3070	0.00
24/07/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1712	1586	1712	1586	0.00
24/07/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	14	17	14	17	0.00
24/07/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	514	445	514	445	0.00
24/07/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	315	377	315	377	0.00
24/07/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7302	7432	7302	7432	0.00
24/07/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4662	4535	4662	4535	0.00
24/07/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3162	3035	3162	3035	0.00
24/07/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1664	1537	1664	1537	0.00
24/07/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	329	260	329	260	0.00
24/07/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	166	225	166	225	0.00
24/07/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4338	4465	4338	4465	0.00
24/07/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5838	5965	5838	5965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7338	7465	7338	7465	0.00
24/07/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4733	4601	4733	4601	0.00
24/07/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3237	3106	3237	3106	0.00
24/07/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	4	5	4	5	0.00
24/07/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1764	1641	1764	1641	0.00
24/07/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	31	40	31	40	0.00
24/07/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	7	6	7	6	0.00
24/07/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7274	7405	7274	7405	0.00
24/07/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4766	4633	4766	4633	0.00
24/07/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3275	3142	3275	3142	0.00
24/07/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	9	10	9	10	0.00
24/07/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1831	1711	1831	1711	0.00
24/07/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	66	78	66	78	0.00
24/07/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	174	165	174	165	0.00
24/07/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2908	3032	2908	3032	0.00
24/07/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	97	93	97	93	0.00
24/07/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4331	4460	4331	4460	0.00
24/07/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	58	56	58	56	0.00
24/07/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5792	5923	5792	5923	0.00
24/07/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	35	34	35	34	0.00
24/07/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7269	7401	7269	7401	0.00
24/07/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4712	4585	4712	4585	0.00
24/07/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3212	3085	3212	3085	0.00
24/07/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1714	1587	1714	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
24/07/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	1	2	1	2	0.00
24/07/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	359	286	359	286	0.00
24/07/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	147	201	147	201	0.00
24/07/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4288	4415	4288	4415	0.00
24/07/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5788	5915	5788	5915	0.00
24/07/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7288	7415	7288	7415	0.00
24/07/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	790	697	790	697	0.00
24/07/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	142	178	142	178	0.00
24/07/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	10	8	10	8	0.00
24/07/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4661	4789	4661	4789	0.00
24/07/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	47	39	47	39	0.00
24/07/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1035	1154	1035	1154	0.00
24/07/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	23	19	23	19	0.00
24/07/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1511	1634	1511	1634	0.00
24/07/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1008	914	1008	914	0.00
24/07/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	175	213	175	213	0.00
24/07/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	288	263	288	263	0.00
24/07/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1255	1362	1255	1362	0.00
24/07/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	271	248	271	248	0.00
24/07/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1338	1447	1338	1447	0.00
24/07/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	214	198	214	198	0.00
24/07/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1681	1797	1681	1797	0.00
24/07/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	65	61	65	61	0.00
24/07/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3932	4060	3932	4060	0.00
24/07/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1141	1051	1141	1051	0.00
24/07/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	225	268	225	268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	388	363	388	363	0.00
24/07/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1372	1480	1372	1480	0.00
24/07/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	335	315	335	315	0.00
24/07/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1619	1732	1619	1732	0.00
24/07/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	123	118	123	118	0.00
24/07/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3707	3835	3707	3835	0.00
24/07/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	3000	2870	3000	2870	0.00
24/07/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	2005	1877	2005	1877	0.00
24/07/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	7	9	7	9	0.00
24/07/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1061	951	1061	951	0.00
24/07/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	62	82	62	82	0.00
24/07/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	972	851	972	851	0.00
24/07/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	10	16	10	16	0.00
24/07/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	533	439	533	439	0.00
24/07/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	71	104	71	104	0.00
24/07/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3039	2908	3039	2908	0.00
24/07/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	6	6	6	6	0.00
24/07/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2049	1922	2049	1922	0.00
24/07/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	16	20	16	20	0.00
24/07/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1155	1051	1155	1051	0.00
24/07/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	122	149	122	149	0.00
24/07/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	62	58	62	58	0.00
24/07/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4029	4157	4029	4157	0.00
24/07/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	39	37	39	37	0.00
24/07/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5006	5135	5006	5135	0.00
24/07/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3077	2945	3077	2945	0.00
24/07/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	11	12	11	12	0.00
24/07/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2106	1980	2106	1980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	40	47	40	47	0.00
24/07/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1246	1147	1246	1147	0.00
24/07/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	181	214	181	214	0.00
24/07/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	160	152	160	152	0.00
24/07/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3094	3219	3094	3219	0.00
24/07/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	75	72	75	72	0.00
24/07/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5009	5139	5009	5139	0.00
24/07/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2203	2074	2203	2074	0.00
24/07/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	5	6	5	6	0.00
24/07/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1167	1041	1167	1041	0.00
24/07/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	5	7	5	7	0.00
24/07/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	698	589	698	589	0.00
24/07/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	35	54	35	54	0.00
24/07/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3188	3057	3188	3057	0.00
24/07/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	5	5	5	5	0.00
24/07/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2197	2067	2197	2067	0.00
24/07/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	14	15	14	15	0.00
24/07/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1277	1164	1277	1164	0.00
24/07/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	94	113	94	113	0.00
24/07/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2297	2169	2297	2169	0.00
24/07/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	31	36	31	36	0.00
24/07/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1404	1295	1404	1295	0.00
24/07/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	138	163	138	163	0.00
24/07/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	117	112	117	112	0.00
24/07/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3851	3979	3851	3979	0.00
24/07/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	80	77	80	77	0.00
24/07/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4814	4945	4814	4945	0.00
24/07/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6602	6732	6602	6732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1217	1091	1217	1091	0.00
24/07/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	5	6	5	6	0.00
24/07/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	741	630	741	630	0.00
24/07/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	29	45	29	45	0.00
24/07/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2247	2116	2247	2116	0.00
24/07/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	13	15	13	15	0.00
24/07/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1319	1205	1319	1205	0.00
24/07/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	86	104	86	104	0.00
24/07/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7152	7282	7152	7282	0.00
24/07/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	150	143	150	143	0.00
24/07/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3234	3360	3234	3360	0.00
24/07/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	103	98	103	98	0.00
24/07/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4187	4316	4187	4316	0.00
24/07/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	71	69	71	69	0.00
24/07/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5155	5286	5155	5286	0.00
24/07/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3249	3120	3249	3120	0.00
24/07/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2253	2124	2253	2124	0.00
24/07/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	4	5	4	5	0.00
24/07/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1286	1164	1286	1164	0.00
24/07/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	37	45	37	45	0.00
24/07/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7252	7382	7252	7382	0.00
24/07/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1266	1140	1266	1140	0.00
24/07/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	4	5	4	5	0.00
24/07/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	786	672	786	672	0.00
24/07/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	24	38	24	38	0.00
24/07/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3287	3156	3287	3156	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	4	5	4	5	0.00
24/07/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2296	2165	2296	2165	0.00
24/07/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	13	14	13	14	0.00
24/07/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1362	1247	1362	1247	0.00
24/07/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	78	95	78	95	0.00
24/07/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	680	611	680	611	0.00
24/07/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	397	460	397	460	0.00
24/07/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3324	3192	3324	3192	0.00
24/07/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	8	9	8	9	0.00
24/07/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2345	2216	2345	2216	0.00
24/07/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	29	34	29	34	0.00
24/07/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1445	1335	1445	1335	0.00
24/07/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	129	152	129	152	0.00
24/07/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	800	737	800	737	0.00
24/07/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	484	554	484	554	0.00
24/07/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	144	137	144	137	0.00
24/07/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3328	3455	3328	3455	0.00
24/07/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	69	66	69	66	0.00
24/07/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5253	5384	5253	5384	0.00
24/07/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3738	3866	3738	3866	0.00
24/07/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4738	4865	4738	4865	0.00
24/07/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3149	3020	3149	3020	0.00
24/07/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2154	2025	2154	2025	0.00
24/07/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	5	6	5	6	0.00
24/07/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7352	7482	7352	7482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3838	3966	3838	3966	0.00
24/07/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4838	4965	4838	4965	0.00
24/07/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3176	3043	3176	3043	0.00
24/07/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	10	11	10	11	0.00
24/07/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2201	2073	2201	2073	0.00
24/07/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	36	41	36	41	0.00
24/07/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1324	1218	1324	1218	0.00
24/07/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	158	186	158	186	0.00
24/07/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	731	674	731	674	0.00
24/07/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	565	642	565	642	0.00
24/07/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	208	197	208	197	0.00
24/07/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2542	2664	2542	2664	0.00
24/07/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	136	130	136	130	0.00
24/07/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3470	3597	3470	3597	0.00
24/07/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	65	63	65	63	0.00
24/07/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5400	5530	5400	5530	0.00
24/07/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3100	2970	3100	2970	0.00
24/07/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2104	1976	2104	1976	0.00
24/07/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	6	7	6	7	0.00
24/07/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7402	7532	7402	7532	0.00
24/07/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1118	992	1118	992	0.00
24/07/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	6	8	6	8	0.00
24/07/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3888	4016	3888	4016	0.00
24/07/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4888	5015	4888	5015	0.00
24/07/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3088	2957	3088	2957	0.00
24/07/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	5	6	5	6	0.00
24/07/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2099	1969	2099	1969	0.00
24/07/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	16	18	16	18	0.00
24/07/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1195	1087	1195	1087	0.00
24/07/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	112	136	112	136	0.00
24/07/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3126	2994	3126	2994	0.00
24/07/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	10	11	10	11	0.00
24/07/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2154	2026	2154	2026	0.00
24/07/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	38	43	38	43	0.00
24/07/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1285	1181	1285	1181	0.00
24/07/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	169	198	169	198	0.00
24/07/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	133	127	133	127	0.00
24/07/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3517	3645	3517	3645	0.00
24/07/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	91	88	91	88	0.00
24/07/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4476	4605	4476	4605	0.00
24/07/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	64	62	64	62	0.00
24/07/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5448	5579	5448	5579	0.00
24/07/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1069	945	1069	945	0.00
24/07/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	7	10	7	10	0.00
24/07/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	613	511	613	511	0.00
24/07/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	51	76	51	76	0.00
24/07/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	273	217	273	217	0.00
24/07/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	211	282	211	282	0.00
24/07/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3938	4066	3938	4066	0.00
24/07/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4938	5065	4938	5065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	199	188	199	188	0.00
24/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2633	2755	2633	2755	0.00
24/07/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	131	125	131	125	0.00
24/07/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3565	3692	3565	3692	0.00
24/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	90	86	90	86	0.00
24/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4524	4653	4524	4653	0.00
24/07/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	63	61	63	61	0.00
24/07/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5497	5629	5497	5629	0.00
24/07/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3788	3916	3788	3916	0.00
24/07/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4788	4915	4788	4915	0.00
24/07/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	141	135	141	135	0.00
24/07/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3375	3502	3375	3502	0.00
24/07/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	68	65	68	65	0.00
24/07/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5302	5433	5302	5433	0.00
24/07/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3349	3220	3349	3220	0.00
24/07/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2352	2223	2352	2223	0.00
24/07/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	4	4	4	4	0.00
24/07/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1379	1256	1379	1256	0.00
24/07/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	30	37	30	37	0.00
24/07/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1365	1239	1365	1239	0.00
24/07/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	3	4	3	4	0.00
24/07/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	878	760	878	760	0.00
24/07/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	16	25	16	25	0.00
24/07/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3638	3766	3638	3766	0.00
24/07/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4638	4765	4638	4765	0.00
24/07/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3387	3255	3387	3255	0.00
24/07/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	3	4	3	4	0.00
24/07/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2395	2264	2395	2264	0.00
24/07/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	12	12	12	12	0.00
24/07/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1448	1331	1448	1331	0.00
24/07/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	65	80	65	80	0.00
24/07/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	732	659	732	659	0.00
24/07/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	349	407	349	407	0.00
24/07/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3374	3241	3374	3241	0.00
24/07/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	8	9	8	9	0.00
24/07/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2393	2264	2393	2264	0.00
24/07/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	28	32	28	32	0.00
24/07/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1486	1375	1486	1375	0.00
24/07/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	120	142	120	142	0.00
24/07/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	824	759	824	759	0.00
24/07/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	458	526	458	526	0.00
24/07/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	228	216	228	216	0.00
24/07/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2363	2483	2363	2483	0.00
24/07/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	147	140	147	140	0.00
24/07/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3281	3408	3281	3408	0.00
24/07/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	70	67	70	67	0.00
24/07/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5204	5335	5204	5335	0.00
24/07/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3399	3269	3399	3269	0.00
24/07/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2402	2273	2402	2273	0.00
24/07/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	3	4	3	4	0.00
24/07/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1426	1302	1426	1302	0.00
24/07/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	27	33	27	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7102	7232	7102	7232	0.00
24/07/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1415	1288	1415	1288	0.00
24/07/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	3	4	3	4	0.00
24/07/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	925	805	925	805	0.00
24/07/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	12	20	12	20	0.00
24/07/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	496	405	496	405	0.00
24/07/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	83	120	83	120	0.00
24/07/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3588	3716	3588	3716	0.00
24/07/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4588	4715	4588	4715	0.00
24/07/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3436	3305	3436	3305	0.00
24/07/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	3	4	3	4	0.00
24/07/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2444	2313	2444	2313	0.00
24/07/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	11	12	11	12	0.00
24/07/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1492	1374	1492	1374	0.00
24/07/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	59	73	59	73	0.00
24/07/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	759	684	759	684	0.00
24/07/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	326	382	326	382	0.00
24/07/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	59	56	59	56	0.00
24/07/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4126	4254	4126	4254	0.00
24/07/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3423	3291	3423	3291	0.00
24/07/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	7	8	7	8	0.00
24/07/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2442	2312	2442	2312	0.00
24/07/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	26	30	26	30	0.00
24/07/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1528	1415	1528	1415	0.00
24/07/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	112	132	112	132	0.00
24/07/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	849	782	849	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	433	499	433	499	0.00
24/07/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3473	3340	3473	3340	0.00
24/07/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	7	8	7	8	0.00
24/07/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2490	2360	2490	2360	0.00
24/07/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	24	28	24	28	0.00
24/07/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1570	1456	1570	1456	0.00
24/07/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	104	123	104	123	0.00
24/07/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	875	805	875	805	0.00
24/07/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	409	473	409	473	0.00
24/07/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	153	146	153	146	0.00
24/07/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3187	3313	3187	3313	0.00
24/07/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	105	100	105	100	0.00
24/07/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4139	4267	4139	4267	0.00
24/07/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	72	70	72	70	0.00
24/07/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5106	5237	5106	5237	0.00
24/07/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3549	3419	3549	3419	0.00
24/07/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2551	2422	2551	2422	0.00
24/07/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1568	1443	1568	1443	0.00
24/07/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	20	24	20	24	0.00
24/07/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	721	634	721	634	0.00
24/07/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	173	215	173	215	0.00
24/07/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	85	78	85	78	0.00
24/07/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2036	2159	2036	2159	0.00
24/07/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	6952	7082	6952	7082	0.00
24/07/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1564	1437	1564	1437	0.00
24/07/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	2	3	2	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
24/07/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4438	4565	4438	4565	0.00
24/07/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3586	3454	3586	3454	0.00
24/07/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2592	2461	2592	2461	0.00
24/07/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	9	10	9	10	0.00
24/07/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1626	1506	1626	1506	0.00
24/07/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	43	54	43	54	0.00
24/07/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	40	37	40	37	0.00
24/07/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4957	5086	4957	5086	0.00
24/07/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3622	3489	3622	3489	0.00
24/07/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	6	7	6	7	0.00
24/07/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2636	2505	2636	2505	0.00
24/07/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	20	23	20	23	0.00
24/07/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1699	1582	1699	1582	0.00
24/07/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	83	99	83	99	0.00
24/07/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	163	155	163	155	0.00
24/07/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3047	3172	3047	3172	0.00
24/07/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	76	73	76	73	0.00
24/07/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	4960	5091	4960	5091	0.00
24/07/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3649	3519	3649	3519	0.00
24/07/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2651	2521	2651	2521	0.00
24/07/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	2	3	2	3	0.00
24/07/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1664	1538	1664	1538	0.00
24/07/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	16	19	16	19	0.00
24/07/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6852	6982	6852	6982	0.00
24/07/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1614	1487	1614	1487	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4388	4515	4388	4515	0.00
24/07/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3635	3504	3635	3504	0.00
24/07/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	2	3	2	3	0.00
24/07/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2642	2511	2642	2511	0.00
24/07/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	9	10	9	10	0.00
24/07/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1672	1551	1672	1551	0.00
24/07/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	39	49	39	49	0.00
24/07/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3671	3539	3671	3539	0.00
24/07/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	6	6	6	6	0.00
24/07/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2684	2554	2684	2554	0.00
24/07/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	19	21	19	21	0.00
24/07/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1743	1624	1743	1624	0.00
24/07/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	77	92	77	92	0.00
24/07/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	167	158	167	158	0.00
24/07/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3001	3126	3001	3126	0.00
24/07/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	112	108	112	108	0.00
24/07/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3947	4075	3947	4075	0.00
24/07/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	77	75	77	75	0.00
24/07/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4912	5042	4912	5042	0.00
24/07/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3699	3569	3699	3569	0.00
24/07/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2701	2571	2701	2571	0.00
24/07/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6802	6932	6802	6932	0.00
24/07/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3735	3604	3735	3604	0.00
24/07/2009	\$ / R On 15-March-10	4.40	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
24/07/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2741	2610	2741	2610	0.00
24/07/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	8	9	8	9	0.00
24/07/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	940	851	940	851	0.00
24/07/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	207	250	207	250	0.00
24/07/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3721	3589	3721	3589	0.00
24/07/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	5	6	5	6	0.00
24/07/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2733	2603	2733	2603	0.00
24/07/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	17	20	17	20	0.00
24/07/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1787	1668	1787	1668	0.00
24/07/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	71	85	71	85	0.00
24/07/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	1015	934	1015	934	0.00
24/07/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	299	352	299	352	0.00
24/07/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	170	162	170	162	0.00
24/07/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	2954	3079	2954	3079	0.00
24/07/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	114	110	114	110	0.00
24/07/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3899	4027	3899	4027	0.00
24/07/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	79	76	79	76	0.00
24/07/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4863	4993	4863	4993	0.00
24/07/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3749	3619	3749	3619	0.00
24/07/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2750	2621	2750	2621	0.00
24/07/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1761	1634	1761	1634	0.00
24/07/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	12	16	12	16	0.00
24/07/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6752	6882	6752	6882	0.00
24/07/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3771	3638	3771	3638	0.00
24/07/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	5	5	5	5	0.00
24/07/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2782	2651	2782	2651	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	16	19	16	19	0.00
24/07/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	1045	962	1045	962	0.00
24/07/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	279	330	279	330	0.00
24/07/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3685	3554	3685	3554	0.00
24/07/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2692	2560	2692	2560	0.00
24/07/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	8	9	8	9	0.00
24/07/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1718	1596	1718	1596	0.00
24/07/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	35	44	35	44	0.00
24/07/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	908	821	908	821	0.00
24/07/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	225	270	225	270	0.00
24/07/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1514	1388	1514	1388	0.00
24/07/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	2	3	2	3	0.00
24/07/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	1020	897	1020	897	0.00
24/07/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	8	13	8	13	0.00
24/07/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	573	474	573	474	0.00
24/07/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	61	90	61	90	0.00
24/07/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4488	4615	4488	4615	0.00
24/07/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3536	3404	3536	3404	0.00
24/07/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2543	2412	2543	2412	0.00
24/07/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	10	11	10	11	0.00
24/07/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1581	1461	1581	1461	0.00
24/07/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	48	60	48	60	0.00
24/07/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3572	3440	3572	3440	0.00
24/07/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	6	7	6	7	0.00
24/07/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2587	2457	2587	2457	0.00
24/07/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	21	24	21	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
24/07/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1656	1539	1656	1539	0.00
24/07/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	90	107	90	107	0.00
24/07/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3785	3653	3785	3653	0.00
24/07/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2791	2660	2791	2660	0.00
24/07/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	8	8	8	8	0.00
24/07/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1811	1687	1811	1687	0.00
24/07/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	28	36	28	36	0.00
24/07/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	974	882	974	882	0.00
24/07/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	191	231	191	231	0.00
24/07/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	49	47	49	47	0.00
24/07/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6283	6414	6283	6414	0.00
24/07/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	138	132	138	132	0.00
24/07/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3423	3550	3423	3550	0.00
24/07/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	48	46	48	46	0.00
24/07/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6332	6464	6332	6464	0.00
24/07/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	47	46	47	46	0.00
24/07/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6381	6513	6381	6513	0.00
24/07/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3599	3469	3599	3469	0.00
24/07/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2601	2472	2601	2472	0.00
24/07/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1616	1490	1616	1490	0.00
24/07/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	17	22	17	22	0.00
24/07/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	6902	7032	6902	7032	0.00
24/07/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3949	3819	3949	3819	0.00
24/07/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1956	1829	1956	1829	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	8	10	8	10	0.00
24/07/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	1019	912	1019	912	0.00
24/07/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	71	93	71	93	0.00
24/07/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6553	6682	6553	6682	0.00
24/07/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	1963	1836	1963	1836	0.00
24/07/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	4038	4166	4038	4166	0.00
24/07/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3935	3803	3935	3803	0.00
24/07/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	2	1	2	0.00
24/07/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2940	2808	2940	2808	0.00
24/07/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	7	7	7	7	0.00
24/07/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1953	1827	1953	1827	0.00
24/07/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	20	26	20	26	0.00
24/07/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1079	981	1079	981	0.00
24/07/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	146	179	146	179	0.00
24/07/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3970	3837	3970	3837	0.00
24/07/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	4	4	4	4	0.00
24/07/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2978	2847	2978	2847	0.00
24/07/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	12	14	12	14	0.00
24/07/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	2013	1889	2013	1889	0.00
24/07/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	47	56	47	56	0.00
24/07/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1174	1082	1174	1082	0.00
24/07/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	208	250	208	250	0.00
24/07/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	86	83	86	83	0.00
24/07/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4621	4750	4621	4750	0.00
24/07/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	52	51	52	51	0.00
24/07/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6087	6218	6087	6218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	4049	3919	4049	3919	0.00
24/07/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	3050	2920	3050	2920	0.00
24/07/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	2055	1927	2055	1927	0.00
24/07/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	6	8	6	8	0.00
24/07/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	30	28	30	28	0.00
24/07/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3482	3610	3482	3610	0.00
24/07/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6453	6582	6453	6582	0.00
24/07/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	2013	1886	2013	1886	0.00
24/07/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	47	39	47	39	0.00
24/07/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1035	1154	1035	1154	0.00
24/07/2009	\$ / R On 14-September-09	11.85	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	3988	4116	3988	4116	0.00
24/07/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	4034	3903	4034	3903	0.00
24/07/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	49	46	49	46	0.00
24/07/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4516	4645	4516	4645	0.00
24/07/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	4019	3887	4019	3887	0.00
24/07/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	4	4	4	4	0.00
24/07/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	2059	1934	2059	1934	0.00
24/07/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	43	52	43	52	0.00
24/07/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1208	1114	1208	1114	0.00
24/07/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	192	232	192	232	0.00
24/07/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	2	1	2	1	0.00
24/07/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	5953	6083	5953	6083	0.00
24/07/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	1	0	1	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
24/07/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	7952	8082	7952	8082	0.00
24/07/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	4012	3885	4012	3885	0.00
24/07/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	3012	2885	3012	2885	0.00
24/07/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	5988	6115	5988	6115	0.00
24/07/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	26	23	26	23	0.00
24/07/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	5993	6122	5993	6122	0.00
24/07/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	7970	8101	7970	8101	0.00
24/07/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	28	27	28	27	0.00
24/07/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8012	8144	8012	8144	0.00
24/07/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	21	18	21	18	0.00
24/07/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4073	4199	4073	4199	0.00
24/07/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8052	8182	8052	8182	0.00
24/07/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	3912	3785	3912	3785	0.00
24/07/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	2912	2785	2912	2785	0.00
24/07/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	1913	1786	1913	1786	0.00
24/07/2009	\$ / R On 14-September-09	5.95	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	925	805	925	805	0.00
24/07/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	12	20	12	20	0.00
24/07/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	209	167	209	167	0.00
24/07/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	296	383	296	383	0.00
24/07/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	6088	6215	6088	6215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	24	21	24	21	0.00
24/07/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6091	6220	6091	6220	0.00
24/07/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8070	8201	8070	8201	0.00
24/07/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3920	3787	3920	3787	0.00
24/07/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	4	5	4	5	0.00
24/07/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2929	2798	2929	2798	0.00
24/07/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	13	15	13	15	0.00
24/07/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1967	1844	1967	1844	0.00
24/07/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	51	61	51	61	0.00
24/07/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	52	50	52	50	0.00
24/07/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6136	6267	6136	6267	0.00
24/07/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	26	25	26	25	0.00
24/07/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8111	8243	8111	8243	0.00
24/07/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3849	3719	3849	3719	0.00
24/07/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2850	2721	2850	2721	0.00
24/07/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1858	1731	1858	1731	0.00
24/07/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	10	12	10	12	0.00
24/07/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	939	836	939	836	0.00
24/07/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	91	117	91	117	0.00
24/07/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6153	6282	6153	6282	0.00
24/07/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8152	8282	8152	8282	0.00
24/07/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	3862	3735	3862	3735	0.00
24/07/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	2862	2735	2862	2735	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	1863	1736	1863	1736	0.00
24/07/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	6138	6265	6138	6265	0.00
24/07/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3835	3703	3835	3703	0.00
24/07/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2840	2709	2840	2709	0.00
24/07/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	7	8	7	8	0.00
24/07/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1858	1734	1858	1734	0.00
24/07/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	25	32	25	32	0.00
24/07/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	22	19	22	19	0.00
24/07/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6189	6318	6189	6318	0.00
24/07/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8169	8301	8169	8301	0.00
24/07/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3820	3688	3820	3688	0.00
24/07/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	5	5	5	5	0.00
24/07/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2831	2700	2831	2700	0.00
24/07/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	15	17	15	17	0.00
24/07/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1876	1755	1876	1755	0.00
24/07/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	60	72	60	72	0.00
24/07/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	1076	991	1076	991	0.00
24/07/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	260	308	260	308	0.00
24/07/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	50	48	50	48	0.00
24/07/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6234	6365	6234	6365	0.00
24/07/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	25	24	25	24	0.00
24/07/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8209	8341	8209	8341	0.00
24/07/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6253	6382	6253	6382	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8252	8382	8252	8382	0.00
24/07/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	3762	3635	3762	3635	0.00
24/07/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	2762	2635	2762	2635	0.00
24/07/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	1763	1636	1763	1636	0.00
24/07/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	1	2	1	2	0.00
24/07/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	6238	6365	6238	6365	0.00
24/07/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	20	17	20	17	0.00
24/07/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6287	6416	6287	6416	0.00
24/07/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8269	8401	8269	8401	0.00
24/07/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	24	23	24	23	0.00
24/07/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8308	8440	8308	8440	0.00
24/07/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3799	3669	3799	3669	0.00
24/07/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2800	2671	2800	2671	0.00
24/07/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1809	1683	1809	1683	0.00
24/07/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	11	14	11	14	0.00
24/07/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	900	800	900	800	0.00
24/07/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	102	131	102	131	0.00
24/07/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6203	6332	6203	6332	0.00
24/07/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8202	8332	8202	8332	0.00
24/07/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	21	18	21	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
24/07/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6238	6367	6238	6367	0.00
24/07/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8219	8351	8219	8351	0.00
24/07/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	25	24	25	24	0.00
24/07/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8259	8391	8259	8391	0.00
24/07/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6403	6532	6403	6532	0.00
24/07/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8402	8531	8402	8531	0.00
24/07/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3612	3485	3612	3485	0.00
24/07/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2612	2485	2612	2485	0.00
24/07/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6388	6515	6388	6515	0.00
24/07/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	17	15	17	15	0.00
24/07/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6434	6563	6434	6563	0.00
24/07/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8419	8551	8419	8551	0.00
24/07/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	199	188	199	188	0.00
24/07/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2633	2755	2633	2755	0.00
24/07/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	90	86	90	86	0.00
24/07/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4524	4653	4524	4653	0.00
24/07/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	46	44	46	44	0.00
24/07/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6480	6611	6480	6611	0.00
24/07/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	22	21	22	21	0.00
24/07/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8457	8589	8457	8589	0.00
24/07/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	46	44	46	44	0.00
24/07/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6480	6611	6480	6611	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8452	8581	8452	8581	0.00
24/07/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3562	3435	3562	3435	0.00
24/07/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2562	2435	2562	2435	0.00
24/07/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6438	6565	6438	6565	0.00
24/07/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	16	14	16	14	0.00
24/07/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6483	6613	6483	6613	0.00
24/07/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8469	8600	8469	8600	0.00
24/07/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3522	3390	3522	3390	0.00
24/07/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	7	7	7	7	0.00
24/07/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2539	2409	2539	2409	0.00
24/07/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	23	26	23	26	0.00
24/07/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	194	184	194	184	0.00
24/07/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2678	2801	2678	2801	0.00
24/07/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	45	43	45	43	0.00
24/07/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6529	6661	6529	6661	0.00
24/07/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	22	21	22	21	0.00
24/07/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8506	8638	8506	8638	0.00
24/07/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3499	3369	3499	3369	0.00
24/07/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	1	0	1	0.00
24/07/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2501	2372	2501	2372	0.00
24/07/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1520	1396	1520	1396	0.00
24/07/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	22	27	22	27	0.00
24/07/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	689	604	689	604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	190	235	190	235	0.00
24/07/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6503	6632	6503	6632	0.00
24/07/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8502	8631	8502	8631	0.00
24/07/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3462	3335	3462	3335	0.00
24/07/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2462	2335	2462	2335	0.00
24/07/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3538	3666	3538	3666	0.00
24/07/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	5038	5165	5038	5165	0.00
24/07/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6538	6665	6538	6665	0.00
24/07/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3486	3355	3486	3355	0.00
24/07/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2494	2363	2494	2363	0.00
24/07/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	10	11	10	11	0.00
24/07/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	16	13	16	13	0.00
24/07/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6532	6662	6532	6662	0.00
24/07/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8519	8650	8519	8650	0.00
24/07/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	190	180	190	180	0.00
24/07/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2724	2847	2724	2847	0.00
24/07/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	44	43	44	43	0.00
24/07/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6578	6710	6578	6710	0.00
24/07/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	21	20	21	20	0.00
24/07/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8556	8688	8556	8688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3512	3385	3512	3385	0.00
24/07/2009	\$ / R On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2512	2385	2512	2385	0.00
24/07/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	4988	5115	4988	5115	0.00
24/07/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6488	6615	6488	6615	0.00
24/07/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6303	6432	6303	6432	0.00
24/07/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8302	8432	8302	8432	0.00
24/07/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3662	3535	3662	3535	0.00
24/07/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2662	2535	2662	2535	0.00
24/07/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6338	6465	6338	6465	0.00
24/07/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	19	16	19	16	0.00
24/07/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6336	6465	6336	6465	0.00
24/07/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	2	2	2	2	0.00
24/07/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8319	8451	8319	8451	0.00
24/07/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	24	23	24	23	0.00
24/07/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8358	8490	8358	8490	0.00
24/07/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3999	3869	3999	3869	0.00
24/07/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	1	0	1	0	0.00
24/07/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8002	8132	8002	8132	0.00
24/07/2009	\$ / R On 14-September-09	3.90	Call	Currency Future	3962	3835	3962	3835	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-September-09	3.90	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3984	3853	3984	3853	0.00
24/07/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	2000	1874	2000	1874	0.00
24/07/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	17	23	17	23	0.00
24/07/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1115	1015	1115	1015	0.00
24/07/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	132	164	132	164	0.00
24/07/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	61	57	61	57	0.00
24/07/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4078	4206	4078	4206	0.00
24/07/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	3	2	3	2	0.00
24/07/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8020	8151	8020	8151	0.00
24/07/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	27	26	27	26	0.00
24/07/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8061	8193	8061	8193	0.00
24/07/2009	\$ / R On 14-September-09	3.80	Call	Currency Future	4062	3935	4062	3935	0.00
24/07/2009	\$ / R On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	4.80	Call	Currency Future	3062	2935	3062	2935	0.00
24/07/2009	\$ / R On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.80	Call	Currency Future	2063	1936	2063	1936	0.00
24/07/2009	\$ / R On 14-September-09	5.80	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1069	945	1069	945	0.00
24/07/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	7	10	7	10	0.00
24/07/2009	\$ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.80	Put	Currency Future	5938	6065	5938	6065	0.00
24/07/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	4084	3953	4084	3953	0.00
24/07/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	1	1	1	1	0.00
24/07/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	26	24	26	24	0.00
24/07/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	5943	6073	5943	6073	0.00
24/07/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	3	3	3	3	0.00
24/07/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	7920	8051	7920	8051	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	4069	3936	4069	3936	0.00
24/07/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	3	4	3	4	0.00
24/07/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	54	52	54	52	0.00
24/07/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	5988	6120	5988	6120	0.00
24/07/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	28	27	28	27	0.00
24/07/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	7962	8095	7962	8095	0.00
24/07/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	4149	0	4149	0	0.00
24/07/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	2	0	2	0	0.00
24/07/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	5853	0	5853	0	0.00
24/07/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	1	0	1	0	0.00
24/07/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	7852	0	7852	0	0.00
24/07/2009	\$ / R On 14-September-09	3.75	Call	Currency Future	4112	0	4112	0	0.00
24/07/2009	\$ / R On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	4.75	Call	Currency Future	3112	0	3112	0	0.00
24/07/2009	\$ / R On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	5.75	Call	Currency Future	2113	0	2113	0	0.00
24/07/2009	\$ / R On 14-September-09	5.75	Put	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
24/07/2009	\$ / R On 14-September-09	13.75	Put	Currency Future	5888	0	5888	0	0.00
24/07/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	4134	0	4134	0	0.00
24/07/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	1	0	1	0	0.00
24/07/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	3138	0	3138	0	0.00
24/07/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	5	0	5	0	0.00
24/07/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	2148	0	2148	0	0.00
24/07/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	15	0	15	0	0.00
24/07/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1236	0	1236	0	0.00
24/07/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	103	0	103	0	0.00
24/07/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	3	0	3	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
24/07/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	7870	0	7870	0	0.00
24/07/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	4119	0	4119	0	0.00
24/07/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	3	0	3	0	0.00
24/07/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	55	0	55	0	0.00
24/07/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	5939	0	5939	0	0.00
24/07/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	29	0	29	0	0.00
24/07/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	7913	0	7913	0	0.00
24/07/2009	£ / R On 15-March-10			Currency Future	13.3400	13.2137	13.3442	13.2137	57.00
24/07/2009	£ / R On 14-June-10			Currency Future	13.5600	13.4237	13.5563	13.4237	0.00
24/07/2009	£ / R On 14-September-09			Currency Future	12.9000	12.7774	12.9027	12.7774	24094.00
24/07/2009	£ / R On 14-December-09			Currency Future	13.1300	12.9969	13.1251	12.9969	14343.00
24/07/2009	£ / R On 15-March-10	13.20	Call	Currency Future	866	0	866	0	0.00
24/07/2009	£ / R On 15-March-10	13.20	Put	Currency Future	722	0	722	0	0.00
24/07/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1038	970	1038	970	12188.00
24/07/2009	£ / R On 14-June-10	13.40	Put	Currency Future	882	946	882	946	0.00
24/07/2009	£ / R On 14-September-09	12.80	Call	Currency Future	398	340	398	340	0.00
24/07/2009	£ / R On 14-September-09	12.80	Put	Currency Future	295	362	295	362	0.00
24/07/2009	£ / R On 14-December-09	13.00	Call	Currency Future	659	603	659	603	0.00
24/07/2009	£ / R On 14-December-09	13.00	Put	Currency Future	534	606	534	606	0.00
24/07/2009	£ / R On 15-March-10	13.25	Call	Currency Future	845	782	845	782	0.00
24/07/2009	£ / R On 15-March-10	13.25	Put	Currency Future	750	818	750	818	0.00
24/07/2009	£ / R On 14-June-10	13.45	Call	Currency Future	1018	951	1018	951	0.00
24/07/2009	£ / R On 14-June-10	13.45	Put	Currency Future	911	977	911	977	0.00
24/07/2009	£ / R On 14-December-09	13.05	Call	Currency Future	638	584	638	584	0.00
24/07/2009	£ / R On 14-December-09	13.05	Put	Currency Future	563	637	563	637	0.00
24/07/2009	£ / R On 15-March-10	13.40	Call	Currency Future	784	728	784	728	0.00
24/07/2009	£ / R On 15-March-10	13.40	Put	Currency Future	840	914	840	914	0.00
24/07/2009	£ / R On 14-June-10	13.65	Call	Currency Future	941	880	941	880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1035	1106	1035	1106	0.00
24/07/2009	£ / R On 14-September-09	13.00	Call	Currency Future	305	266	305	266	0.00
24/07/2009	£ / R On 14-September-09	13.00	Put	Currency Future	403	488	403	488	0.00
24/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	579	530	579	530	0.00
24/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	654	733	654	733	0.00
24/07/2009	£ / R On 15-March-10	13.65	Call	Currency Future	697	646	697	646	0.00
24/07/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1003	1082	1003	1082	0.00
24/07/2009	£ / R On 14-June-10	13.90	Call	Currency Future	856	799	856	799	0.00
24/07/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1199	1276	1199	1276	0.00
24/07/2009	£ / R On 14-September-09	13.20	Call	Currency Future	238	207	238	207	0.00
24/07/2009	£ / R On 14-September-09	13.20	Put	Currency Future	535	630	535	630	0.00
24/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	493	451	493	451	0.00
24/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	818	904	818	904	0.00
24/07/2009	£ / R On 15-March-10	13.80	Call	Currency Future	650	602	650	602	0.00
24/07/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1105	1189	1105	1189	0.00
24/07/2009	£ / R On 14-June-10	14.05	Call	Currency Future	809	755	809	755	0.00
24/07/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1303	1382	1303	1382	0.00
24/07/2009	£ / R On 14-September-09	13.35	Call	Currency Future	197	172	197	172	0.00
24/07/2009	£ / R On 14-September-09	13.35	Put	Currency Future	644	744	644	744	0.00
24/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	448	410	448	410	0.00
24/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	923	1013	923	1013	0.00
24/07/2009	£ / R On 15-March-10	13.90	Call	Currency Future	620	575	620	575	0.00
24/07/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1176	1262	1176	1262	0.00
24/07/2009	£ / R On 14-June-10	14.10	Call	Currency Future	794	741	794	741	0.00
24/07/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1338	1418	1338	1418	0.00
24/07/2009	£ / R On 14-September-09	13.45	Call	Currency Future	174	151	174	151	0.00
24/07/2009	£ / R On 14-September-09	13.45	Put	Currency Future	721	824	721	824	0.00
24/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	434	397	434	397	0.00
24/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	959	1050	959	1050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	14.05	Call	Currency Future	579	537	579	537	0.00
24/07/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1285	1373	1285	1373	0.00
24/07/2009	£ / R On 14-June-10	14.25	Call	Currency Future	751	701	751	701	0.00
24/07/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1445	1528	1445	1528	0.00
24/07/2009	£ / R On 14-June-10	17.50	Call	Currency Future	256	238	256	238	12188.00
24/07/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4200	4314	4200	4314	0.00
24/07/2009	£ / R On 14-September-09	13.55	Call	Currency Future	153	134	153	134	0.00
24/07/2009	£ / R On 14-September-09	13.55	Put	Currency Future	801	906	801	906	0.00
24/07/2009	£ / R On 14-December-09	13.80	Call	Currency Future	395	362	395	362	0.00
24/07/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1070	1165	1070	1165	0.00
24/07/2009	£ / R On 14-June-10	14.30	Call	Currency Future	737	689	737	689	0.00
24/07/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1481	1565	1481	1565	0.00
24/07/2009	£ / R On 14-September-09	13.60	Call	Currency Future	144	126	144	126	0.00
24/07/2009	£ / R On 14-September-09	13.60	Put	Currency Future	841	948	841	948	0.00
24/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	383	351	383	351	0.00
24/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1108	1204	1108	1204	0.00
24/07/2009	£ / R On 15-March-10	13.95	Call	Currency Future	606	562	606	562	0.00
24/07/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1212	1298	1212	1298	0.00
24/07/2009	£ / R On 14-June-10	14.20	Call	Currency Future	765	714	765	714	0.00
24/07/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1409	1491	1409	1491	0.00
24/07/2009	£ / R On 14-September-09	13.50	Call	Currency Future	163	142	163	142	0.00
24/07/2009	£ / R On 14-September-09	13.50	Put	Currency Future	760	865	760	865	0.00
24/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	408	373	408	373	0.00
24/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1032	1126	1032	1126	0.00
24/07/2009	£ / R On 14-June-10	14.15	Call	Currency Future	779	728	779	728	0.00
24/07/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1373	1454	1373	1454	0.00
24/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	421	385	421	385	0.00
24/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	995	1088	995	1088	0.00
24/07/2009	£ / R On 15-March-10	13.85	Call	Currency Future	635	589	635	589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1141	1225	1141	1225	0.00
24/07/2009	£ / R On 14-September-09	13.40	Call	Currency Future	185	161	185	161	0.00
24/07/2009	£ / R On 14-September-09	13.40	Put	Currency Future	682	784	682	784	0.00
24/07/2009	£ / R On 14-December-09	13.65	Call	Currency Future	434	397	434	397	0.00
24/07/2009	£ / R On 14-December-09	13.65	Put	Currency Future	959	1050	959	1050	0.00
24/07/2009	£ / R On 15-March-10	13.75	Call	Currency Future	665	617	665	617	0.00
24/07/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1071	1153	1071	1153	0.00
24/07/2009	£ / R On 14-June-10	13.95	Call	Currency Future	840	784	840	784	0.00
24/07/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1233	1311	1233	1311	0.00
24/07/2009	£ / R On 14-September-09	13.30	Call	Currency Future	210	183	210	183	0.00
24/07/2009	£ / R On 14-September-09	13.30	Put	Currency Future	607	705	607	705	0.00
24/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	477	437	477	437	0.00
24/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	852	940	852	940	0.00
24/07/2009	£ / R On 15-March-10	13.55	Call	Currency Future	730	677	730	677	0.00
24/07/2009	£ / R On 15-March-10	13.55	Put	Currency Future	936	1014	936	1014	0.00
24/07/2009	£ / R On 14-June-10	13.75	Call	Currency Future	906	846	906	846	0.00
24/07/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1100	1173	1100	1173	0.00
24/07/2009	£ / R On 14-September-09	13.10	Call	Currency Future	270	235	270	235	0.00
24/07/2009	£ / R On 14-September-09	13.10	Put	Currency Future	467	557	467	557	0.00
24/07/2009	£ / R On 14-December-09	13.30	Call	Currency Future	543	496	543	496	0.00
24/07/2009	£ / R On 14-December-09	13.30	Put	Currency Future	718	799	718	799	0.00
24/07/2009	£ / R On 15-March-10	13.60	Call	Currency Future	713	662	713	662	0.00
24/07/2009	£ / R On 15-March-10	13.60	Put	Currency Future	969	1048	969	1048	0.00
24/07/2009	£ / R On 14-June-10	13.80	Call	Currency Future	889	830	889	830	0.00
24/07/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1133	1207	1133	1207	0.00
24/07/2009	£ / R On 14-September-09	13.15	Call	Currency Future	253	220	253	220	0.00
24/07/2009	£ / R On 14-September-09	13.15	Put	Currency Future	501	593	501	593	0.00
24/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	509	465	509	465	0.00
24/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	784	868	784	868	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	13.10	Call	Currency Future	270	235	270	235	0.00
24/07/2009	£ / R On 14-September-09	13.10	Put	Currency Future	467	557	467	557	0.00
24/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	525	481	525	481	0.00
24/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	750	834	750	834	0.00
24/07/2009	£ / R On 15-March-10	13.45	Call	Currency Future	766	710	766	710	0.00
24/07/2009	£ / R On 15-March-10	13.45	Put	Currency Future	872	947	872	947	0.00
24/07/2009	£ / R On 14-December-09	13.20	Call	Currency Future	579	530	579	530	0.00
24/07/2009	£ / R On 14-December-09	13.20	Put	Currency Future	654	733	654	733	0.00
24/07/2009	£ / R On 15-March-10	13.30	Call	Currency Future	824	763	824	763	0.00
24/07/2009	£ / R On 15-March-10	13.30	Put	Currency Future	779	850	779	850	0.00
24/07/2009	£ / R On 14-June-10	13.55	Call	Currency Future	978	914	978	914	0.00
24/07/2009	£ / R On 14-June-10	13.55	Put	Currency Future	972	1041	972	1041	0.00
24/07/2009	£ / R On 14-September-09	12.95	Call	Currency Future	325	283	325	283	0.00
24/07/2009	£ / R On 14-September-09	12.95	Put	Currency Future	372	455	372	455	0.00
24/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	598	547	598	547	0.00
24/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	623	700	623	700	0.00
24/07/2009	£ / R On 14-September-09	12.90	Call	Currency Future	345	301	345	301	0.00
24/07/2009	£ / R On 14-September-09	12.90	Put	Currency Future	343	423	343	423	0.00
24/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	618	565	618	565	0.00
24/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	593	668	593	668	0.00
24/07/2009	£ / R On 15-March-10	13.70	Call	Currency Future	681	631	681	631	0.00
24/07/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1036	1117	1036	1117	0.00
24/07/2009	£ / R On 14-June-10	13.95	Call	Currency Future	840	784	840	784	0.00
24/07/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1233	1311	1233	1311	0.00
24/07/2009	£ / R On 14-September-09	13.25	Call	Currency Future	223	194	223	194	0.00
24/07/2009	£ / R On 14-September-09	13.25	Put	Currency Future	571	667	571	667	0.00
24/07/2009	£ / R On 14-September-09	13.65	Call	Currency Future	135	118	135	118	0.00
24/07/2009	£ / R On 14-September-09	13.65	Put	Currency Future	883	991	883	991	0.00
24/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	383	351	383	351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1108	1204	1108	1204	0.00
24/07/2009	£ / R On 14-December-09	13.70	Call	Currency Future	421	385	421	385	0.00
24/07/2009	£ / R On 14-December-09	13.70	Put	Currency Future	995	1088	995	1088	0.00
24/07/2009	£ / R On 14-June-10	14.00	Call	Currency Future	824	770	824	770	0.00
24/07/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1268	1346	1268	1346	0.00
24/07/2009	£ / R On 14-September-09	13.40	Call	Currency Future	185	161	185	161	0.00
24/07/2009	£ / R On 14-September-09	13.40	Put	Currency Future	682	784	682	784	0.00
24/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	448	410	448	410	0.00
24/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	923	1013	923	1013	0.00
24/07/2009	£ / R On 14-June-10	13.90	Call	Currency Future	856	799	856	799	0.00
24/07/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1199	1276	1199	1276	0.00
24/07/2009	£ / R On 15-March-10	13.50	Call	Currency Future	748	694	748	694	0.00
24/07/2009	£ / R On 15-March-10	13.50	Put	Currency Future	904	980	904	980	0.00
24/07/2009	£ / R On 14-June-10	13.70	Call	Currency Future	924	863	924	863	0.00
24/07/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1067	1139	1067	1139	0.00
24/07/2009	£ / R On 14-June-10	13.85	Call	Currency Future	872	815	872	815	0.00
24/07/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1166	1241	1166	1241	0.00
24/07/2009	£ / R On 14-December-09	13.45	Call	Currency Future	493	451	493	451	0.00
24/07/2009	£ / R On 14-December-09	13.45	Put	Currency Future	818	904	818	904	0.00
24/07/2009	£ / R On 14-September-09	13.35	Call	Currency Future	197	172	197	172	0.00
24/07/2009	£ / R On 14-September-09	13.35	Put	Currency Future	644	744	644	744	0.00
24/07/2009	£ / R On 14-December-09	13.55	Call	Currency Future	462	423	462	423	0.00
24/07/2009	£ / R On 14-December-09	13.55	Put	Currency Future	887	976	887	976	0.00
24/07/2009	£ / R On 14-September-09	13.15	Call	Currency Future	253	220	253	220	0.00
24/07/2009	£ / R On 14-September-09	13.15	Put	Currency Future	501	593	501	593	0.00
24/07/2009	£ / R On 14-June-10	13.70	Call	Currency Future	924	863	924	863	0.00
24/07/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1067	1139	1067	1139	0.00
24/07/2009	£ / R On 14-December-09	13.75	Call	Currency Future	408	373	408	373	0.00
24/07/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1032	1126	1032	1126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	13.50	Call	Currency Future	998	933	998	933	0.00
24/07/2009	£ / R On 14-June-10	13.50	Put	Currency Future	942	1009	942	1009	0.00
24/07/2009	£ / R On 14-September-09	12.90	Call	Currency Future	345	301	345	301	0.00
24/07/2009	£ / R On 14-September-09	12.90	Put	Currency Future	343	423	343	423	0.00
24/07/2009	£ / R On 14-December-09	13.10	Call	Currency Future	618	565	618	565	0.00
24/07/2009	£ / R On 14-December-09	13.10	Put	Currency Future	593	668	593	668	0.00
24/07/2009	£ / R On 14-June-10	13.25	Call	Currency Future	1102	1030	1102	1030	0.00
24/07/2009	£ / R On 14-June-10	13.25	Put	Currency Future	795	856	795	856	0.00
24/07/2009	£ / R On 14-September-09	12.75	Call	Currency Future	426	361	426	361	0.00
24/07/2009	£ / R On 14-September-09	12.75	Put	Currency Future	273	334	273	334	0.00
24/07/2009	£ / R On 14-December-09	12.95	Call	Currency Future	683	625	683	625	0.00
24/07/2009	£ / R On 14-December-09	12.95	Put	Currency Future	508	578	508	578	0.00
24/07/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1059	989	1059	989	0.00
24/07/2009	£ / R On 14-June-10	13.35	Put	Currency Future	853	916	853	916	0.00
24/07/2009	£ / R On 14-September-09	12.85	Call	Currency Future	371	320	371	320	0.00
24/07/2009	£ / R On 14-September-09	12.85	Put	Currency Future	318	392	318	392	0.00
24/07/2009	£ / R On 14-September-09	13.05	Call	Currency Future	287	250	287	250	0.00
24/07/2009	£ / R On 14-September-09	13.05	Put	Currency Future	434	522	434	522	0.00
24/07/2009	£ / R On 14-December-09	13.60	Call	Currency Future	448	410	448	410	0.00
24/07/2009	£ / R On 14-December-09	13.60	Put	Currency Future	923	1013	923	1013	0.00
24/07/2009	£ / R On 14-September-09	13.65	Call	Currency Future	135	118	135	118	0.00
24/07/2009	£ / R On 14-September-09	13.65	Put	Currency Future	883	991	883	991	0.00
24/07/2009	£ / R On 14-June-10	14.60	Call	Currency Future	662	618	662	618	0.00
24/07/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1706	1795	1706	1795	0.00
24/07/2009	£ / R On 14-September-09	14.10	Call	Currency Future	78	69	78	69	0.00
24/07/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1275	1391	1275	1391	0.00
24/07/2009	£ / R On 14-December-09	14.30	Call	Currency Future	292	268	292	268	0.00
24/07/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1467	1571	1467	1571	0.00
24/07/2009	£ / R On 14-June-10	14.35	Call	Currency Future	724	676	724	676	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1518	1603	1518	1603	0.00
24/07/2009	£ / R On 14-September-09	13.80	Call	Currency Future	112	98	112	98	0.00
24/07/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1010	1121	1010	1121	0.00
24/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	349	320	349	320	0.00
24/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1224	1323	1224	1323	0.00
24/07/2009	£ / R On 14-September-09	13.90	Call	Currency Future	99	87	99	87	0.00
24/07/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1097	1210	1097	1210	0.00
24/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	339	310	339	310	0.00
24/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1264	1364	1264	1364	0.00
24/07/2009	£ / R On 14-September-09	13.85	Call	Currency Future	106	93	106	93	0.00
24/07/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1053	1165	1053	1165	0.00
24/07/2009	£ / R On 14-December-09	14.05	Call	Currency Future	339	310	339	310	0.00
24/07/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1264	1364	1264	1364	0.00
24/07/2009	£ / R On 14-September-09	13.90	Call	Currency Future	99	87	99	87	0.00
24/07/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1097	1210	1097	1210	0.00
24/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	329	301	329	301	0.00
24/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1304	1404	1304	1404	0.00
24/07/2009	£ / R On 14-September-09	14.05	Call	Currency Future	83	73	83	73	0.00
24/07/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1230	1345	1230	1345	0.00
24/07/2009	£ / R On 14-December-09	14.25	Call	Currency Future	301	276	301	276	0.00
24/07/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1426	1529	1426	1529	0.00
24/07/2009	£ / R On 14-September-09	14.25	Call	Currency Future	66	58	66	58	0.00
24/07/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1413	1530	1413	1530	0.00
24/07/2009	£ / R On 14-December-09	14.45	Call	Currency Future	268	246	268	246	0.00
24/07/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1593	1699	1593	1699	0.00
24/07/2009	£ / R On 14-September-09	14.20	Call	Currency Future	69	61	69	61	0.00
24/07/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1367	1484	1367	1484	0.00
24/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	284	260	284	260	0.00
24/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1509	1613	1509	1613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	14.10	Call	Currency Future	78	69	78	69	0.00
24/07/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1275	1391	1275	1391	0.00
24/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	276	253	276	253	0.00
24/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1551	1656	1551	1656	0.00
24/07/2009	£ / R On 14-September-09	14.35	Call	Currency Future	58	51	58	51	0.00
24/07/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1506	1624	1506	1624	0.00
24/07/2009	£ / R On 14-September-09	14.45	Call	Currency Future	52	46	52	46	0.00
24/07/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1599	1719	1599	1719	0.00
24/07/2009	£ / R On 14-September-09	14.50	Call	Currency Future	49	43	49	43	0.00
24/07/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1647	1766	1647	1766	0.00
24/07/2009	£ / R On 14-December-09	14.50	Call	Currency Future	260	239	260	239	0.00
24/07/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1635	1742	1635	1742	0.00
24/07/2009	£ / R On 14-September-09	14.30	Call	Currency Future	62	54	62	54	0.00
24/07/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1459	1577	1459	1577	0.00
24/07/2009	£ / R On 14-September-09	14.85	Call	Currency Future	34	31	34	31	0.00
24/07/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1981	2103	1981	2103	0.00
24/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	209	192	209	192	0.00
24/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1984	2095	1984	2095	0.00
24/07/2009	£ / R On 14-September-09	15.10	Call	Currency Future	27	25	27	25	0.00
24/07/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2224	2348	2224	2348	0.00
24/07/2009	£ / R On 14-December-09	14.85	Call	Currency Future	215	197	215	197	0.00
24/07/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1939	2050	1939	2050	0.00
24/07/2009	£ / R On 14-September-09	15.60	Call	Currency Future	19	18	19	18	0.00
24/07/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2716	2841	2716	2841	0.00
24/07/2009	£ / R On 14-September-09	15.35	Call	Currency Future	23	21	23	21	0.00
24/07/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2470	2594	2470	2594	0.00
24/07/2009	£ / R On 14-September-09	15.25	Call	Currency Future	24	23	24	23	0.00
24/07/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2372	2495	2372	2495	0.00
24/07/2009	£ / R On 14-September-09	15.15	Call	Currency Future	26	24	26	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2273	2397	2273	2397	0.00
24/07/2009	£ / R On 14-September-09	14.85	Call	Currency Future	34	31	34	31	0.00
24/07/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1981	2103	1981	2103	0.00
24/07/2009	£ / R On 14-September-09	14.60	Call	Currency Future	44	39	44	39	0.00
24/07/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1741	1862	1741	1862	0.00
24/07/2009	£ / R On 14-September-09	14.75	Call	Currency Future	37	33	37	33	0.00
24/07/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1885	2006	1885	2006	0.00
24/07/2009	£ / R On 14-September-09	15.10	Call	Currency Future	27	25	27	25	0.00
24/07/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2224	2348	2224	2348	0.00
24/07/2009	£ / R On 14-September-09	15.00	Call	Currency Future	29	27	29	27	0.00
24/07/2009	£ / R On 14-September-09	15.00	Put	Currency Future	2127	2250	2127	2250	0.00
24/07/2009	£ / R On 14-September-09	14.90	Call	Currency Future	32	29	32	29	0.00
24/07/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2029	2152	2029	2152	0.00
24/07/2009	£ / R On 14-September-09	15.05	Call	Currency Future	28	26	28	26	0.00
24/07/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2176	2299	2176	2299	0.00
24/07/2009	£ / R On 14-September-09	14.95	Call	Currency Future	31	28	31	28	0.00
24/07/2009	£ / R On 14-September-09	14.95	Put	Currency Future	2078	2201	2078	2201	0.00
24/07/2009	£ / R On 14-September-09	14.80	Call	Currency Future	36	32	36	32	0.00
24/07/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1933	2054	1933	2054	0.00
24/07/2009	£ / R On 14-September-09	14.90	Call	Currency Future	32	29	32	29	0.00
24/07/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2029	2152	2029	2152	0.00
24/07/2009	£ / R On 14-September-09	15.30	Call	Currency Future	23	22	23	22	0.00
24/07/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2421	2544	2421	2544	0.00
24/07/2009	£ / R On 14-September-09	15.20	Call	Currency Future	25	23	25	23	0.00
24/07/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2322	2446	2322	2446	0.00
24/07/2009	£ / R On 14-September-09	14.70	Call	Currency Future	40	35	40	35	0.00
24/07/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1837	1958	1837	1958	0.00
24/07/2009	£ / R On 14-September-09	15.35	Call	Currency Future	23	21	23	21	0.00
24/07/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2470	2594	2470	2594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	15.60	Call	Currency Future	19	18	19	18	0.00
24/07/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2716	2841	2716	2841	0.00
24/07/2009	£ / R On 14-September-09	15.45	Call	Currency Future	21	20	21	20	0.00
24/07/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2568	2692	2568	2692	0.00
24/07/2009	£ / R On 14-September-09	15.65	Call	Currency Future	18	18	18	18	0.00
24/07/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2766	2890	2766	2890	0.00
24/07/2009	£ / R On 14-September-09	15.70	Call	Currency Future	18	17	18	17	0.00
24/07/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2815	2940	2815	2940	0.00
24/07/2009	£ / R On 14-September-09	15.50	Call	Currency Future	20	19	20	19	0.00
24/07/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2618	2742	2618	2742	0.00
24/07/2009	£ / R On 14-September-09	14.40	Call	Currency Future	55	49	55	49	0.00
24/07/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1552	1671	1552	1671	0.00
24/07/2009	£ / R On 14-September-09	15.80	Call	Currency Future	17	16	17	16	0.00
24/07/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2914	3039	2914	3039	0.00
24/07/2009	£ / R On 14-September-09	14.65	Call	Currency Future	42	37	42	37	0.00
24/07/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1789	1909	1789	1909	0.00
24/07/2009	£ / R On 14-September-09	14.80	Call	Currency Future	36	32	36	32	0.00
24/07/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1933	2054	1933	2054	0.00
24/07/2009	£ / R On 14-September-09	15.40	Call	Currency Future	22	20	22	20	0.00
24/07/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2519	2643	2519	2643	0.00
24/07/2009	£ / R On 14-September-09	14.30	Call	Currency Future	62	54	62	54	0.00
24/07/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1459	1577	1459	1577	0.00
24/07/2009	£ / R On 14-September-09	14.00	Call	Currency Future	88	77	88	77	0.00
24/07/2009	£ / R On 14-September-09	14.00	Put	Currency Future	1185	1300	1185	1300	0.00
24/07/2009	£ / R On 14-September-09	13.95	Call	Currency Future	94	82	94	82	0.00
24/07/2009	£ / R On 14-September-09	13.95	Put	Currency Future	1141	1255	1141	1255	0.00
24/07/2009	£ / R On 14-September-09	14.15	Call	Currency Future	74	65	74	65	0.00
24/07/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1321	1437	1321	1437	0.00
24/07/2009	£ / R On 14-September-09	14.55	Call	Currency Future	47	41	47	41	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1694	1814	1694	1814	0.00
24/07/2009	£ / R On 14-September-09	15.30	Call	Currency Future	23	22	23	22	0.00
24/07/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2421	2544	2421	2544	0.00
24/07/2009	£ / R On 14-September-09	15.90	Call	Currency Future	16	15	16	15	0.00
24/07/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3013	3138	3013	3138	0.00
24/07/2009	£ / R On 14-September-09	15.40	Call	Currency Future	22	20	22	20	0.00
24/07/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2519	2643	2519	2643	0.00
24/07/2009	£ / R On 14-September-09	15.80	Call	Currency Future	17	16	17	16	0.00
24/07/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2914	3039	2914	3039	0.00
24/07/2009	£ / R On 14-September-09	15.90	Call	Currency Future	16	15	16	15	0.00
24/07/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3013	3138	3013	3138	0.00
24/07/2009	£ / R On 14-September-09	16.00	Call	Currency Future	15	14	15	14	0.00
24/07/2009	£ / R On 14-September-09	16.00	Put	Currency Future	3112	3237	3112	3237	0.00
24/07/2009	£ / R On 14-September-09	16.10	Call	Currency Future	14	14	14	14	0.00
24/07/2009	£ / R On 14-September-09	16.10	Put	Currency Future	3211	3336	3211	3336	0.00
24/07/2009	£ / R On 14-September-09	15.05	Call	Currency Future	28	26	28	26	0.00
24/07/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2176	2299	2176	2299	0.00
24/07/2009	£ / R On 14-September-09	15.55	Call	Currency Future	20	19	20	19	0.00
24/07/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2667	2791	2667	2791	0.00
24/07/2009	£ / R On 14-September-09	15.75	Call	Currency Future	17	17	17	17	0.00
24/07/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2865	2989	2865	2989	0.00
24/07/2009	£ / R On 14-September-09	15.55	Call	Currency Future	20	19	20	19	0.00
24/07/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2667	2791	2667	2791	0.00
24/07/2009	£ / R On 14-September-09	15.85	Call	Currency Future	16	16	16	16	0.00
24/07/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2964	3088	2964	3088	0.00
24/07/2009	£ / R On 14-September-09	15.95	Call	Currency Future	15	15	15	15	0.00
24/07/2009	£ / R On 14-September-09	15.95	Put	Currency Future	3063	3187	3063	3187	0.00
24/07/2009	£ / R On 14-September-09	16.05	Call	Currency Future	14	14	14	14	0.00
24/07/2009	£ / R On 14-September-09	16.05	Put	Currency Future	3162	3287	3162	3287	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	14.40	Call	Currency Future	55	49	55	49	0.00
24/07/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1552	1671	1552	1671	0.00
24/07/2009	£ / R On 14-September-09	16.30	Call	Currency Future	13	13	13	13	0.00
24/07/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3410	3535	3410	3535	0.00
24/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	246	226	246	226	0.00
24/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1721	1829	1721	1829	0.00
24/07/2009	£ / R On 14-December-09	14.70	Call	Currency Future	233	214	233	214	0.00
24/07/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1808	1917	1808	1917	0.00
24/07/2009	£ / R On 14-December-09	14.80	Call	Currency Future	220	203	220	203	0.00
24/07/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1895	2006	1895	2006	0.00
24/07/2009	£ / R On 14-December-09	15.00	Call	Currency Future	198	182	198	182	0.00
24/07/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2073	2186	2073	2186	0.00
24/07/2009	£ / R On 14-December-09	15.10	Call	Currency Future	185	170	185	170	0.00
24/07/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2160	2273	2160	2273	0.00
24/07/2009	£ / R On 14-December-09	15.20	Call	Currency Future	174	159	174	159	0.00
24/07/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2249	2362	2249	2362	0.00
24/07/2009	£ / R On 14-December-09	15.60	Call	Currency Future	134	121	134	121	0.00
24/07/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2609	2724	2609	2724	0.00
24/07/2009	£ / R On 14-September-09	14.15	Call	Currency Future	74	65	74	65	0.00
24/07/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1321	1437	1321	1437	0.00
24/07/2009	£ / R On 14-September-09	14.65	Call	Currency Future	42	37	42	37	0.00
24/07/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1789	1909	1789	1909	0.00
24/07/2009	£ / R On 14-September-09	15.15	Call	Currency Future	26	24	26	24	0.00
24/07/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2273	2397	2273	2397	0.00
24/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	329	301	329	301	0.00
24/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1304	1404	1304	1404	0.00
24/07/2009	£ / R On 14-December-09	14.20	Call	Currency Future	310	284	310	284	0.00
24/07/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1385	1487	1385	1487	0.00
24/07/2009	£ / R On 14-September-09	14.60	Call	Currency Future	44	39	44	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1741	1862	1741	1862	0.00
24/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	371	340	371	340	0.00
24/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1146	1243	1146	1243	0.00
24/07/2009	£ / R On 14-December-09	14.60	Call	Currency Future	246	226	246	226	0.00
24/07/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1721	1829	1721	1829	0.00
24/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	319	293	319	293	0.00
24/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1344	1446	1344	1446	0.00
24/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	253	232	253	232	0.00
24/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1678	1785	1678	1785	0.00
24/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	239	220	239	220	0.00
24/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1764	1873	1764	1873	0.00
24/07/2009	£ / R On 14-December-09	14.75	Call	Currency Future	226	208	226	208	0.00
24/07/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1851	1961	1851	1961	0.00
24/07/2009	£ / R On 14-December-09	15.15	Call	Currency Future	179	165	179	165	0.00
24/07/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2204	2318	2204	2318	0.00
24/07/2009	£ / R On 14-September-09	13.75	Call	Currency Future	120	105	120	105	0.00
24/07/2009	£ / R On 14-September-09	13.75	Put	Currency Future	967	1077	967	1077	0.00
24/07/2009	£ / R On 14-September-09	13.85	Call	Currency Future	106	93	106	93	0.00
24/07/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1053	1165	1053	1165	0.00
24/07/2009	£ / R On 14-September-09	14.05	Call	Currency Future	83	73	83	73	0.00
24/07/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1230	1345	1230	1345	0.00
24/07/2009	£ / R On 14-September-09	14.55	Call	Currency Future	47	41	47	41	0.00
24/07/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1694	1814	1694	1814	0.00
24/07/2009	£ / R On 14-September-09	13.80	Call	Currency Future	112	98	112	98	0.00
24/07/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1010	1121	1010	1121	0.00
24/07/2009	£ / R On 14-September-09	13.70	Call	Currency Future	127	111	127	111	0.00
24/07/2009	£ / R On 14-September-09	13.70	Put	Currency Future	924	1034	924	1034	0.00
24/07/2009	£ / R On 14-December-09	13.85	Call	Currency Future	383	351	383	351	0.00
24/07/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1108	1204	1108	1204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	360	330	360	330	0.00
24/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1185	1283	1185	1283	0.00
24/07/2009	£ / R On 14-December-09	14.15	Call	Currency Future	319	293	319	293	0.00
24/07/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1344	1446	1344	1446	0.00
24/07/2009	£ / R On 14-December-09	14.55	Call	Currency Future	253	232	253	232	0.00
24/07/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1678	1785	1678	1785	0.00
24/07/2009	£ / R On 14-December-09	14.95	Call	Currency Future	203	187	203	187	0.00
24/07/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2028	2140	2028	2140	0.00
24/07/2009	£ / R On 14-December-09	14.65	Call	Currency Future	239	220	239	220	0.00
24/07/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1764	1873	1764	1873	0.00
24/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	192	176	192	176	0.00
24/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2117	2229	2117	2229	0.00
24/07/2009	£ / R On 14-September-09	14.35	Call	Currency Future	58	51	58	51	0.00
24/07/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1506	1624	1506	1624	0.00
24/07/2009	£ / R On 14-December-09	13.90	Call	Currency Future	371	340	371	340	0.00
24/07/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1146	1243	1146	1243	0.00
24/07/2009	£ / R On 14-December-09	14.40	Call	Currency Future	276	253	276	253	0.00
24/07/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1551	1656	1551	1656	0.00
24/07/2009	£ / R On 14-December-09	14.90	Call	Currency Future	209	192	209	192	0.00
24/07/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1984	2095	1984	2095	0.00
24/07/2009	£ / R On 14-September-09	13.60	Call	Currency Future	144	126	144	126	0.00
24/07/2009	£ / R On 14-September-09	13.60	Put	Currency Future	841	948	841	948	0.00
24/07/2009	£ / R On 14-December-09	14.35	Call	Currency Future	284	260	284	260	0.00
24/07/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1509	1613	1509	1613	0.00
24/07/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1589	1486	1589	1486	0.00
24/07/2009	£ / R On 14-June-10	12.35	Put	Currency Future	383	413	383	413	0.00
24/07/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1292	1211	1292	1211	0.00
24/07/2009	£ / R On 14-June-10	12.85	Put	Currency Future	586	637	586	637	0.00
24/07/2009	£ / R On 14-June-10	15.35	Call	Currency Future	513	480	513	480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2307	2407	2307	2407	0.00
24/07/2009	£ / R On 14-June-10	16.35	Call	Currency Future	366	341	366	341	0.00
24/07/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3160	3267	3160	3267	0.00
24/07/2009	£ / R On 14-June-10	17.35	Call	Currency Future	267	249	267	249	0.00
24/07/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4061	4176	4061	4176	0.00
24/07/2009	£ / R On 14-June-10	18.35	Call	Currency Future	196	182	196	182	0.00
24/07/2009	£ / R On 14-June-10	18.35	Put	Currency Future	4990	5108	4990	5108	0.00
24/07/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1623	1520	1623	1520	0.00
24/07/2009	£ / R On 14-June-10	12.30	Put	Currency Future	367	396	367	396	0.00
24/07/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1318	1236	1318	1236	0.00
24/07/2009	£ / R On 14-June-10	12.80	Put	Currency Future	562	612	562	612	0.00
24/07/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1080	1009	1080	1009	0.00
24/07/2009	£ / R On 14-June-10	13.30	Put	Currency Future	824	886	824	886	0.00
24/07/2009	£ / R On 14-June-10	15.30	Call	Currency Future	522	488	522	488	0.00
24/07/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2266	2364	2266	2364	0.00
24/07/2009	£ / R On 14-June-10	16.30	Call	Currency Future	372	346	372	346	0.00
24/07/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3116	3223	3116	3223	0.00
24/07/2009	£ / R On 14-June-10	17.30	Call	Currency Future	271	253	271	253	0.00
24/07/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4015	4129	4015	4129	0.00
24/07/2009	£ / R On 14-June-10	18.30	Call	Currency Future	199	185	199	185	0.00
24/07/2009	£ / R On 14-June-10	18.30	Put	Currency Future	4943	5061	4943	5061	0.00
24/07/2009	£ / R On 14-September-09	8.10	Call	Currency Future	4803	4677	4803	4677	0.00
24/07/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
24/07/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3306	3179	3306	3179	0.00
24/07/2009	£ / R On 14-September-09	9.60	Put	Currency Future	3	2	3	2	0.00
24/07/2009	£ / R On 14-September-09	11.10	Call	Currency Future	1825	1703	1825	1703	0.00
24/07/2009	£ / R On 14-September-09	11.10	Put	Currency Future	23	26	23	26	0.00
24/07/2009	£ / R On 14-September-09	12.60	Call	Currency Future	517	443	517	443	0.00
24/07/2009	£ / R On 14-September-09	12.60	Put	Currency Future	214	266	214	266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	17.10	Call	Currency Future	8	8	8	8	0.00
24/07/2009	£ / R On 14-September-09	17.10	Put	Currency Future	4206	4331	4206	4331	0.00
24/07/2009	£ / R On 14-September-09	18.60	Call	Currency Future	3	3	3	3	0.00
24/07/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5700	5826	5700	5826	0.00
24/07/2009	£ / R On 14-September-09	20.10	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	20.10	Put	Currency Future	7199	7324	7199	7324	0.00
24/07/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4828	4700	4828	4700	0.00
24/07/2009	£ / R On 14-December-09	8.30	Put	Currency Future	3	3	3	3	0.00
24/07/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3348	3221	3348	3221	0.00
24/07/2009	£ / R On 14-December-09	9.80	Put	Currency Future	23	25	23	25	0.00
24/07/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1900	1779	1900	1779	0.00
24/07/2009	£ / R On 14-December-09	11.30	Put	Currency Future	75	82	75	82	0.00
24/07/2009	£ / R On 14-December-09	12.80	Call	Currency Future	760	695	760	695	0.00
24/07/2009	£ / R On 14-December-09	12.80	Put	Currency Future	435	498	435	498	0.00
24/07/2009	£ / R On 14-December-09	15.80	Call	Currency Future	118	105	118	105	0.00
24/07/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2792	2909	2792	2909	0.00
24/07/2009	£ / R On 14-December-09	17.30	Call	Currency Future	49	42	49	42	0.00
24/07/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4223	4345	4223	4345	0.00
24/07/2009	£ / R On 14-December-09	18.80	Call	Currency Future	26	24	26	24	0.00
24/07/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5701	5827	5701	5827	0.00
24/07/2009	£ / R On 14-December-09	20.30	Call	Currency Future	16	15	16	15	0.00
24/07/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7191	7318	7191	7318	0.00
24/07/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4968	4838	4968	4838	0.00
24/07/2009	£ / R On 14-June-10	8.60	Put	Currency Future	12	14	12	14	0.00
24/07/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3515	3384	3515	3384	0.00
24/07/2009	£ / R On 14-June-10	10.10	Put	Currency Future	59	60	59	60	0.00
24/07/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2147	2033	2147	2033	0.00
24/07/2009	£ / R On 14-June-10	11.60	Put	Currency Future	191	209	191	209	0.00
24/07/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1169	1094	1169	1094	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	13.10	Put	Currency Future	713	771	713	771	0.00
24/07/2009	£ / R On 14-June-10	16.10	Call	Currency Future	398	370	398	370	0.00
24/07/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2942	3047	2942	3047	0.00
24/07/2009	£ / R On 14-June-10	17.60	Call	Currency Future	248	230	248	230	0.00
24/07/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4292	4406	4292	4406	0.00
24/07/2009	£ / R On 14-June-10	19.10	Call	Currency Future	158	146	158	146	0.00
24/07/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5701	5823	5701	5823	0.00
24/07/2009	£ / R On 14-June-10	20.60	Call	Currency Future	99	91	99	91	0.00
24/07/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7143	7267	7143	7267	0.00
24/07/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5253	5127	5253	5127	0.00
24/07/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
24/07/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3754	3627	3754	3627	0.00
24/07/2009	£ / R On 14-September-09	9.15	Put	Currency Future	2	0	2	0	0.00
24/07/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2266	2143	2266	2143	0.00
24/07/2009	£ / R On 14-September-09	10.65	Put	Currency Future	13	16	13	16	0.00
24/07/2009	£ / R On 14-September-09	12.15	Call	Currency Future	844	748	844	748	0.00
24/07/2009	£ / R On 14-September-09	12.15	Put	Currency Future	92	120	92	120	0.00
24/07/2009	£ / R On 14-September-09	16.65	Call	Currency Future	11	11	11	11	0.00
24/07/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3758	3883	3758	3883	0.00
24/07/2009	£ / R On 14-September-09	18.15	Call	Currency Future	4	4	4	4	0.00
24/07/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5251	5377	5251	5377	0.00
24/07/2009	£ / R On 14-September-09	19.65	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6749	6874	6749	6874	0.00
24/07/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5276	5148	5276	5148	0.00
24/07/2009	£ / R On 14-December-09	7.85	Put	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3790	3663	3790	3663	0.00
24/07/2009	£ / R On 14-December-09	9.35	Put	Currency Future	15	16	15	16	0.00
24/07/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2325	2199	2325	2199	0.00
24/07/2009	£ / R On 14-December-09	10.85	Put	Currency Future	50	52	50	52	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1028	942	1028	942	0.00
24/07/2009	£ / R On 14-December-09	12.35	Put	Currency Future	252	295	252	295	0.00
24/07/2009	£ / R On 14-December-09	15.35	Call	Currency Future	157	143	157	143	0.00
24/07/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2382	2496	2382	2496	0.00
24/07/2009	£ / R On 14-December-09	16.85	Call	Currency Future	61	52	61	52	0.00
24/07/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3786	3905	3786	3905	0.00
24/07/2009	£ / R On 14-December-09	18.35	Call	Currency Future	31	28	31	28	0.00
24/07/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5256	5381	5256	5381	0.00
24/07/2009	£ / R On 14-December-09	19.85	Call	Currency Future	18	17	18	17	0.00
24/07/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6743	6870	6743	6870	0.00
24/07/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5412	5280	5412	5280	0.00
24/07/2009	£ / R On 14-June-10	8.15	Put	Currency Future	6	7	6	7	0.00
24/07/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3955	3824	3955	3824	0.00
24/07/2009	£ / R On 14-June-10	9.65	Put	Currency Future	49	50	49	50	0.00
24/07/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2533	2411	2533	2411	0.00
24/07/2009	£ / R On 14-June-10	11.15	Put	Currency Future	127	137	127	137	0.00
24/07/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1400	1313	1400	1313	0.00
24/07/2009	£ / R On 14-June-10	12.65	Put	Currency Future	493	540	493	540	0.00
24/07/2009	£ / R On 14-June-10	15.65	Call	Currency Future	465	433	465	433	0.00
24/07/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2559	2659	2559	2659	0.00
24/07/2009	£ / R On 14-June-10	17.15	Call	Currency Future	284	265	284	265	0.00
24/07/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3878	3991	3878	3991	0.00
24/07/2009	£ / R On 14-June-10	18.65	Call	Currency Future	180	167	180	167	0.00
24/07/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5273	5393	5273	5393	0.00
24/07/2009	£ / R On 14-June-10	20.15	Call	Currency Future	114	105	114	105	0.00
24/07/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6708	6831	6708	6831	0.00
24/07/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5503	5377	5503	5377	0.00
24/07/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	£ / R On 14-September-09	8.90	Call	Currency Future	4004	3877	4004	3877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	8.90	Put	Currency Future	1	0	1	0	0.00
24/07/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2512	2389	2512	2389	0.00
24/07/2009	£ / R On 14-September-09	10.40	Put	Currency Future	9	11	9	11	0.00
24/07/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1055	949	1055	949	0.00
24/07/2009	£ / R On 14-September-09	11.90	Put	Currency Future	53	72	53	72	0.00
24/07/2009	£ / R On 14-September-09	16.40	Call	Currency Future	12	12	12	12	0.00
24/07/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3509	3635	3509	3635	0.00
24/07/2009	£ / R On 14-September-09	17.90	Call	Currency Future	5	5	5	5	0.00
24/07/2009	£ / R On 14-September-09	17.90	Put	Currency Future	5002	5127	5002	5127	0.00
24/07/2009	£ / R On 14-September-09	19.40	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6499	6625	6499	6625	0.00
24/07/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5526	5397	5526	5397	0.00
24/07/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	1	0	1	0.00
24/07/2009	£ / R On 14-December-09	9.10	Call	Currency Future	4037	3910	4037	3910	0.00
24/07/2009	£ / R On 14-December-09	9.10	Put	Currency Future	12	13	12	13	0.00
24/07/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2567	2441	2567	2441	0.00
24/07/2009	£ / R On 14-December-09	10.60	Put	Currency Future	42	44	42	44	0.00
24/07/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1202	1105	1202	1105	0.00
24/07/2009	£ / R On 14-December-09	12.10	Put	Currency Future	177	208	177	208	0.00
24/07/2009	£ / R On 14-December-09	16.60	Call	Currency Future	71	62	71	62	0.00
24/07/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3546	3665	3546	3665	0.00
24/07/2009	£ / R On 14-December-09	18.10	Call	Currency Future	34	30	34	30	0.00
24/07/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5009	5134	5009	5134	0.00
24/07/2009	£ / R On 14-December-09	19.60	Call	Currency Future	19	18	19	18	0.00
24/07/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6494	6622	6494	6622	0.00
24/07/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5660	5528	5660	5528	0.00
24/07/2009	£ / R On 14-June-10	7.90	Put	Currency Future	3	4	3	4	0.00
24/07/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4195	4068	4195	4068	0.00
24/07/2009	£ / R On 14-June-10	9.40	Put	Currency Future	39	45	39	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
24/07/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2757	2633	2757	2633	0.00
24/07/2009	£ / R On 14-June-10	10.90	Put	Currency Future	101	110	101	110	0.00
24/07/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1555	1453	1555	1453	0.00
24/07/2009	£ / R On 14-June-10	12.40	Put	Currency Future	399	430	399	430	0.00
24/07/2009	£ / R On 14-June-10	15.40	Call	Currency Future	505	473	505	473	0.00
24/07/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2349	2449	2349	2449	0.00
24/07/2009	£ / R On 14-June-10	16.90	Call	Currency Future	307	286	307	286	0.00
24/07/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3650	3762	3650	3762	0.00
24/07/2009	£ / R On 14-June-10	18.40	Call	Currency Future	193	179	193	179	0.00
24/07/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5037	5156	5037	5156	0.00
24/07/2009	£ / R On 14-June-10	19.90	Call	Currency Future	124	114	124	114	0.00
24/07/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6468	6590	6468	6590	0.00
24/07/2009	£ / R On 14-December-09	13.40	Call	Currency Future	509	465	509	465	0.00
24/07/2009	£ / R On 14-December-09	13.40	Put	Currency Future	784	868	784	868	0.00
24/07/2009	£ / R On 14-September-09	12.65	Call	Currency Future	485	415	485	415	0.00
24/07/2009	£ / R On 14-September-09	12.65	Put	Currency Future	233	287	233	287	0.00
24/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	708	648	708	648	0.00
24/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	483	551	483	551	0.00
24/07/2009	£ / R On 14-June-10	9.50	Call	Currency Future	4100	3970	4100	3970	0.00
24/07/2009	£ / R On 14-June-10	9.50	Put	Currency Future	44	47	44	47	0.00
24/07/2009	£ / R On 14-June-10	10.50	Call	Currency Future	3126	2999	3126	2999	0.00
24/07/2009	£ / R On 14-June-10	10.50	Put	Currency Future	70	76	70	76	0.00
24/07/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2230	2112	2230	2112	0.00
24/07/2009	£ / R On 14-June-10	11.50	Put	Currency Future	174	189	174	189	0.00
24/07/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1489	1396	1489	1396	0.00
24/07/2009	£ / R On 14-June-10	12.50	Put	Currency Future	433	472	433	472	0.00
24/07/2009	£ / R On 14-June-10	14.50	Call	Currency Future	686	641	686	641	0.00
24/07/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1630	1717	1630	1717	0.00
24/07/2009	£ / R On 14-June-10	15.50	Call	Currency Future	489	456	489	456	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2433	2532	2433	2532	0.00
24/07/2009	£ / R On 14-June-10	16.50	Call	Currency Future	349	324	349	324	0.00
24/07/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3292	3401	3292	3401	0.00
24/07/2009	£ / R On 14-September-09	12.50	Call	Currency Future	583	504	583	504	0.00
24/07/2009	£ / R On 14-September-09	12.50	Put	Currency Future	180	226	180	226	0.00
24/07/2009	£ / R On 14-September-09	12.70	Call	Currency Future	455	387	455	387	0.00
24/07/2009	£ / R On 14-September-09	12.70	Put	Currency Future	252	310	252	310	0.00
24/07/2009	£ / R On 14-December-09	12.60	Call	Currency Future	871	797	871	797	0.00
24/07/2009	£ / R On 14-December-09	12.60	Put	Currency Future	346	400	346	400	0.00
24/07/2009	£ / R On 14-December-09	12.70	Call	Currency Future	814	744	814	744	0.00
24/07/2009	£ / R On 14-December-09	12.70	Put	Currency Future	389	447	389	447	0.00
24/07/2009	£ / R On 14-December-09	12.90	Call	Currency Future	708	648	708	648	0.00
24/07/2009	£ / R On 14-December-09	12.90	Put	Currency Future	483	551	483	551	0.00
24/07/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3223	3092	3223	3092	0.00
24/07/2009	£ / R On 14-June-10	10.40	Put	Currency Future	67	69	67	69	0.00
24/07/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2315	2193	2315	2193	0.00
24/07/2009	£ / R On 14-June-10	11.40	Put	Currency Future	159	170	159	170	0.00
24/07/2009	£ / R On 14-June-10	14.40	Call	Currency Future	711	664	711	664	0.00
24/07/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1555	1640	1555	1640	0.00
24/07/2009	£ / R On 14-June-10	16.40	Call	Currency Future	360	335	360	335	0.00
24/07/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3204	3311	3204	3311	0.00
24/07/2009	£ / R On 14-June-10	17.40	Call	Currency Future	263	246	263	246	0.00
24/07/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4107	4222	4107	4222	0.00
24/07/2009	£ / R On 14-September-09	12.45	Call	Currency Future	617	536	617	536	0.00
24/07/2009	£ / R On 14-September-09	12.45	Put	Currency Future	165	208	165	208	0.00
24/07/2009	£ / R On 14-September-09	12.55	Call	Currency Future	549	473	549	473	0.00
24/07/2009	£ / R On 14-September-09	12.55	Put	Currency Future	196	246	196	246	0.00
24/07/2009	£ / R On 14-September-09	12.85	Call	Currency Future	371	320	371	320	0.00
24/07/2009	£ / R On 14-September-09	12.85	Put	Currency Future	318	392	318	392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4243	4116	4243	4116	0.00
24/07/2009	£ / R On 14-June-10	9.35	Put	Currency Future	36	42	36	42	0.00
24/07/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3272	3141	3272	3141	0.00
24/07/2009	£ / R On 14-June-10	10.35	Put	Currency Future	66	67	66	67	0.00
24/07/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2358	2236	2358	2236	0.00
24/07/2009	£ / R On 14-June-10	11.35	Put	Currency Future	152	163	152	163	0.00
24/07/2009	£ / R On 14-June-10	17.55	Call	Currency Future	252	234	252	234	0.00
24/07/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4246	4360	4246	4360	0.00
24/07/2009	£ / R On 14-June-10	14.75	Call	Currency Future	628	587	628	587	0.00
24/07/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1822	1913	1822	1913	0.00
24/07/2009	£ / R On 14-June-10	15.75	Call	Currency Future	449	418	449	418	0.00
24/07/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2643	2744	2643	2744	0.00
24/07/2009	£ / R On 14-June-10	16.75	Call	Currency Future	322	299	322	299	0.00
24/07/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3515	3626	3515	3626	0.00
24/07/2009	£ / R On 14-June-10	17.75	Call	Currency Future	236	219	236	219	0.00
24/07/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4430	4546	4430	4546	0.00
24/07/2009	£ / R On 14-December-09	12.75	Call	Currency Future	786	719	786	719	0.00
24/07/2009	£ / R On 14-December-09	12.75	Put	Currency Future	411	472	411	472	0.00
24/07/2009	£ / R On 14-December-09	12.85	Call	Currency Future	733	671	733	671	0.00
24/07/2009	£ / R On 14-December-09	12.85	Put	Currency Future	458	524	458	524	0.00
24/07/2009	£ / R On 14-December-09	13.25	Call	Currency Future	560	513	560	513	0.00
24/07/2009	£ / R On 14-December-09	13.25	Put	Currency Future	685	766	685	766	0.00
24/07/2009	£ / R On 14-June-10	15.00	Call	Currency Future	576	539	576	539	0.00
24/07/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2020	2115	2020	2115	0.00
24/07/2009	£ / R On 14-June-10	16.00	Call	Currency Future	412	383	412	383	0.00
24/07/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2856	2959	2856	2959	0.00
24/07/2009	£ / R On 14-June-10	17.00	Call	Currency Future	297	277	297	277	0.00
24/07/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3741	3853	3741	3853	0.00
24/07/2009	£ / R On 14-June-10	18.00	Call	Currency Future	219	203	219	203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4662	4779	4662	4779	0.00
24/07/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3857	3726	3857	3726	0.00
24/07/2009	£ / R On 14-June-10	9.75	Put	Currency Future	51	52	51	52	0.00
24/07/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2893	2769	2893	2769	0.00
24/07/2009	£ / R On 14-June-10	10.75	Put	Currency Future	87	96	87	96	0.00
24/07/2009	£ / R On 14-June-10	11.75	Call	Currency Future	2028	1916	2028	1916	0.00
24/07/2009	£ / R On 14-June-10	11.75	Put	Currency Future	222	242	222	242	0.00
24/07/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1345	1261	1345	1261	0.00
24/07/2009	£ / R On 14-June-10	12.75	Put	Currency Future	538	587	538	587	0.00
24/07/2009	£ / R On 14-June-10	15.25	Call	Currency Future	530	496	530	496	0.00
24/07/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2224	2322	2224	2322	0.00
24/07/2009	£ / R On 14-June-10	16.25	Call	Currency Future	378	352	378	352	0.00
24/07/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3072	3178	3072	3178	0.00
24/07/2009	£ / R On 14-June-10	17.25	Call	Currency Future	276	257	276	257	0.00
24/07/2009	£ / R On 14-June-10	17.25	Put	Currency Future	3969	4083	3969	4083	0.00
24/07/2009	£ / R On 14-June-10	18.25	Call	Currency Future	202	188	202	188	0.00
24/07/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4896	5014	4896	5014	0.00
24/07/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3711	3579	3711	3579	0.00
24/07/2009	£ / R On 14-June-10	9.90	Put	Currency Future	54	55	54	55	0.00
24/07/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1913	1803	1913	1803	0.00
24/07/2009	£ / R On 14-June-10	11.90	Put	Currency Future	257	279	257	279	0.00
24/07/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1267	1187	1267	1187	0.00
24/07/2009	£ / R On 14-June-10	12.90	Put	Currency Future	610	663	610	663	0.00
24/07/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3878	3748	3878	3748	0.00
24/07/2009	£ / R On 15-March-10	9.50	Put	Currency Future	33	35	33	35	0.00
24/07/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2904	2775	2904	2775	0.00
24/07/2009	£ / R On 15-March-10	10.50	Put	Currency Future	60	62	60	62	0.00
24/07/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1964	1849	1964	1849	0.00
24/07/2009	£ / R On 15-March-10	11.50	Put	Currency Future	120	136	120	136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1224	1140	1224	1140	0.00
24/07/2009	£ / R On 15-March-10	12.50	Put	Currency Future	380	426	380	426	0.00
24/07/2009	£ / R On 15-March-10	14.50	Call	Currency Future	474	440	474	440	0.00
24/07/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1630	1727	1630	1727	0.00
24/07/2009	£ / R On 15-March-10	15.50	Call	Currency Future	314	290	314	290	0.00
24/07/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2470	2576	2470	2576	0.00
24/07/2009	£ / R On 15-March-10	16.50	Call	Currency Future	208	193	208	193	0.00
24/07/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3364	3479	3364	3479	0.00
24/07/2009	£ / R On 15-March-10	17.50	Call	Currency Future	142	129	142	129	0.00
24/07/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4297	4416	4297	4416	0.00
24/07/2009	£ / R On 14-December-09	14.00	Call	Currency Future	349	320	349	320	0.00
24/07/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1224	1323	1224	1323	0.00
24/07/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3662	3530	3662	3530	0.00
24/07/2009	£ / R On 14-June-10	9.95	Put	Currency Future	56	57	56	57	0.00
24/07/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2712	2589	2712	2589	0.00
24/07/2009	£ / R On 14-June-10	10.95	Put	Currency Future	105	115	105	115	0.00
24/07/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1875	1766	1875	1766	0.00
24/07/2009	£ / R On 14-June-10	11.95	Put	Currency Future	269	292	269	292	0.00
24/07/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1242	1163	1242	1163	0.00
24/07/2009	£ / R On 14-June-10	12.95	Put	Currency Future	635	689	635	689	0.00
24/07/2009	£ / R On 14-June-10	15.45	Call	Currency Future	497	464	497	464	0.00
24/07/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2391	2491	2391	2491	0.00
24/07/2009	£ / R On 14-June-10	16.45	Call	Currency Future	354	330	354	330	0.00
24/07/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3248	3356	3248	3356	0.00
24/07/2009	£ / R On 14-June-10	17.45	Call	Currency Future	260	242	260	242	0.00
24/07/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4153	4268	4153	4268	0.00
24/07/2009	£ / R On 14-June-10	18.45	Call	Currency Future	190	177	190	177	0.00
24/07/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5084	5203	5084	5203	0.00
24/07/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3780	3650	3780	3650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	9.60	Put	Currency Future	35	37	35	37	0.00
24/07/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2807	2679	2807	2679	0.00
24/07/2009	£ / R On 15-March-10	10.60	Put	Currency Future	63	65	63	65	0.00
24/07/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1881	1768	1881	1768	0.00
24/07/2009	£ / R On 15-March-10	11.60	Put	Currency Future	137	154	137	154	0.00
24/07/2009	£ / R On 15-March-10	12.60	Call	Currency Future	1166	1084	1166	1084	0.00
24/07/2009	£ / R On 15-March-10	12.60	Put	Currency Future	421	471	421	471	0.00
24/07/2009	£ / R On 15-March-10	14.60	Call	Currency Future	454	422	454	422	0.00
24/07/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1710	1808	1710	1808	0.00
24/07/2009	£ / R On 15-March-10	15.60	Call	Currency Future	301	278	301	278	0.00
24/07/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2556	2664	2556	2664	0.00
24/07/2009	£ / R On 15-March-10	16.60	Call	Currency Future	200	185	200	185	0.00
24/07/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3456	3572	3456	3572	0.00
24/07/2009	£ / R On 15-March-10	17.60	Call	Currency Future	135	123	135	123	0.00
24/07/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4391	4510	4391	4510	0.00
24/07/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3564	3433	3564	3433	0.00
24/07/2009	£ / R On 14-June-10	10.05	Put	Currency Future	58	59	58	59	0.00
24/07/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2622	2499	2622	2499	0.00
24/07/2009	£ / R On 14-June-10	11.05	Put	Currency Future	116	126	116	126	0.00
24/07/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1801	1693	1801	1693	0.00
24/07/2009	£ / R On 14-June-10	12.05	Put	Currency Future	295	320	295	320	0.00
24/07/2009	£ / R On 14-June-10	13.05	Call	Currency Future	1193	1117	1193	1117	0.00
24/07/2009	£ / R On 14-June-10	13.05	Put	Currency Future	687	743	687	743	0.00
24/07/2009	£ / R On 14-June-10	15.55	Call	Currency Future	482	448	482	448	0.00
24/07/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2475	2574	2475	2574	0.00
24/07/2009	£ / R On 14-June-10	16.55	Call	Currency Future	343	319	343	319	0.00
24/07/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3337	3445	3337	3445	0.00
24/07/2009	£ / R On 14-June-10	18.55	Call	Currency Future	185	172	185	172	0.00
24/07/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5179	5298	5179	5298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3682	3553	3682	3553	0.00
24/07/2009	£ / R On 15-March-10	9.70	Put	Currency Future	38	39	38	39	0.00
24/07/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2711	2582	2711	2582	0.00
24/07/2009	£ / R On 15-March-10	10.70	Put	Currency Future	67	68	67	68	0.00
24/07/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1799	1689	1799	1689	0.00
24/07/2009	£ / R On 15-March-10	11.70	Put	Currency Future	155	175	155	175	0.00
24/07/2009	£ / R On 15-March-10	12.70	Call	Currency Future	1110	1031	1110	1031	0.00
24/07/2009	£ / R On 15-March-10	12.70	Put	Currency Future	466	518	466	518	0.00
24/07/2009	£ / R On 15-March-10	14.70	Call	Currency Future	435	405	435	405	0.00
24/07/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1791	1891	1791	1891	0.00
24/07/2009	£ / R On 15-March-10	15.70	Call	Currency Future	288	266	288	266	0.00
24/07/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2644	2753	2644	2753	0.00
24/07/2009	£ / R On 15-March-10	16.70	Call	Currency Future	192	178	192	178	0.00
24/07/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3548	3665	3548	3665	0.00
24/07/2009	£ / R On 15-March-10	17.70	Call	Currency Future	129	118	129	118	0.00
24/07/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4485	4604	4485	4604	0.00
24/07/2009	£ / R On 14-December-09	13.35	Call	Currency Future	525	481	525	481	0.00
24/07/2009	£ / R On 14-December-09	13.35	Put	Currency Future	750	834	750	834	0.00
24/07/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3584	3455	3584	3455	0.00
24/07/2009	£ / R On 15-March-10	9.80	Put	Currency Future	40	41	40	41	0.00
24/07/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2615	2486	2615	2486	0.00
24/07/2009	£ / R On 15-March-10	10.80	Put	Currency Future	71	72	71	72	0.00
24/07/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1720	1611	1720	1611	0.00
24/07/2009	£ / R On 15-March-10	11.80	Put	Currency Future	175	197	175	197	0.00
24/07/2009	£ / R On 15-March-10	12.80	Call	Currency Future	1056	981	1056	981	0.00
24/07/2009	£ / R On 15-March-10	12.80	Put	Currency Future	512	567	512	567	0.00
24/07/2009	£ / R On 15-March-10	14.80	Call	Currency Future	418	388	418	388	0.00
24/07/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1873	1975	1873	1975	0.00
24/07/2009	£ / R On 15-March-10	15.80	Call	Currency Future	276	255	276	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2732	2842	2732	2842	0.00
24/07/2009	£ / R On 15-March-10	16.80	Call	Currency Future	185	172	185	172	0.00
24/07/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3641	3758	3641	3758	0.00
24/07/2009	£ / R On 15-March-10	17.80	Call	Currency Future	124	113	124	113	0.00
24/07/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4580	4699	4580	4699	0.00
24/07/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3467	3335	3467	3335	0.00
24/07/2009	£ / R On 14-June-10	10.15	Put	Currency Future	60	62	60	62	0.00
24/07/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1729	1623	1729	1623	0.00
24/07/2009	£ / R On 14-June-10	12.15	Put	Currency Future	322	349	322	349	0.00
24/07/2009	£ / R On 14-June-10	13.15	Call	Currency Future	1146	1072	1146	1072	0.00
24/07/2009	£ / R On 14-June-10	13.15	Put	Currency Future	740	799	740	799	0.00
24/07/2009	£ / R On 14-June-10	16.65	Call	Currency Future	332	309	332	309	0.00
24/07/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3426	3535	3426	3535	0.00
24/07/2009	£ / R On 14-June-10	17.65	Call	Currency Future	244	226	244	226	0.00
24/07/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4338	4453	4338	4453	0.00
24/07/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3438	3309	3438	3309	0.00
24/07/2009	£ / R On 15-March-10	9.95	Put	Currency Future	43	45	43	45	0.00
24/07/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2471	2342	2471	2342	0.00
24/07/2009	£ / R On 15-March-10	10.95	Put	Currency Future	77	78	77	78	0.00
24/07/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1603	1498	1603	1498	0.00
24/07/2009	£ / R On 15-March-10	11.95	Put	Currency Future	209	234	209	234	0.00
24/07/2009	£ / R On 15-March-10	12.95	Call	Currency Future	981	909	981	909	0.00
24/07/2009	£ / R On 15-March-10	12.95	Put	Currency Future	586	646	586	646	0.00
24/07/2009	£ / R On 15-March-10	14.95	Call	Currency Future	393	365	393	365	0.00
24/07/2009	£ / R On 15-March-10	14.95	Put	Currency Future	1998	2102	1998	2102	0.00
24/07/2009	£ / R On 15-March-10	15.95	Call	Currency Future	259	240	259	240	0.00
24/07/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2865	2976	2865	2976	0.00
24/07/2009	£ / R On 15-March-10	16.95	Call	Currency Future	175	162	175	162	0.00
24/07/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3781	3899	3781	3899	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	17.95	Call	Currency Future	116	105	116	105	0.00
24/07/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4722	4842	4722	4842	0.00
24/07/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3535	3406	3535	3406	0.00
24/07/2009	£ / R On 15-March-10	9.85	Put	Currency Future	41	43	41	43	0.00
24/07/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2567	2438	2567	2438	0.00
24/07/2009	£ / R On 15-March-10	10.85	Put	Currency Future	73	74	73	74	0.00
24/07/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1680	1573	1680	1573	0.00
24/07/2009	£ / R On 15-March-10	11.85	Put	Currency Future	186	209	186	209	0.00
24/07/2009	£ / R On 15-March-10	12.85	Call	Currency Future	1031	956	1031	956	0.00
24/07/2009	£ / R On 15-March-10	12.85	Put	Currency Future	536	593	536	593	0.00
24/07/2009	£ / R On 15-March-10	14.85	Call	Currency Future	409	380	409	380	0.00
24/07/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1915	2017	1915	2017	0.00
24/07/2009	£ / R On 15-March-10	15.85	Call	Currency Future	270	250	270	250	0.00
24/07/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2776	2886	2776	2886	0.00
24/07/2009	£ / R On 15-March-10	16.85	Call	Currency Future	182	169	182	169	0.00
24/07/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3688	3805	3688	3805	0.00
24/07/2009	£ / R On 15-March-10	17.85	Call	Currency Future	121	110	121	110	0.00
24/07/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4627	4747	4627	4747	0.00
24/07/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3760	3628	3760	3628	0.00
24/07/2009	£ / R On 14-June-10	9.85	Put	Currency Future	53	54	53	54	0.00
24/07/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2802	2679	2802	2679	0.00
24/07/2009	£ / R On 14-June-10	10.85	Put	Currency Future	96	105	96	105	0.00
24/07/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1951	1840	1951	1840	0.00
24/07/2009	£ / R On 14-June-10	11.85	Put	Currency Future	245	266	245	266	0.00
24/07/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3906	3775	3906	3775	0.00
24/07/2009	£ / R On 14-June-10	9.70	Put	Currency Future	50	51	50	51	0.00
24/07/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2939	2815	2939	2815	0.00
24/07/2009	£ / R On 14-June-10	10.70	Put	Currency Future	83	91	83	91	0.00
24/07/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2068	1954	2068	1954	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	11.70	Put	Currency Future	211	231	211	231	0.00
24/07/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1372	1287	1372	1287	0.00
24/07/2009	£ / R On 14-June-10	12.70	Put	Currency Future	516	563	516	563	0.00
24/07/2009	£ / R On 14-June-10	15.20	Call	Currency Future	539	504	539	504	0.00
24/07/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2183	2281	2183	2281	0.00
24/07/2009	£ / R On 14-June-10	16.20	Call	Currency Future	385	358	385	358	0.00
24/07/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3029	3134	3029	3134	0.00
24/07/2009	£ / R On 14-June-10	17.20	Call	Currency Future	280	261	280	261	0.00
24/07/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3923	4037	3923	4037	0.00
24/07/2009	£ / R On 14-June-10	18.20	Call	Currency Future	205	191	205	191	0.00
24/07/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4849	4967	4849	4967	0.00
24/07/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3829	3699	3829	3699	0.00
24/07/2009	£ / R On 15-March-10	9.55	Put	Currency Future	34	36	34	36	0.00
24/07/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2856	2727	2856	2727	0.00
24/07/2009	£ / R On 15-March-10	10.55	Put	Currency Future	61	63	61	63	0.00
24/07/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1922	1809	1922	1809	0.00
24/07/2009	£ / R On 15-March-10	11.55	Put	Currency Future	128	145	128	145	0.00
24/07/2009	£ / R On 15-March-10	12.55	Call	Currency Future	1194	1112	1194	1112	0.00
24/07/2009	£ / R On 15-March-10	12.55	Put	Currency Future	400	448	400	448	0.00
24/07/2009	£ / R On 15-March-10	14.55	Call	Currency Future	464	431	464	431	0.00
24/07/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1670	1767	1670	1767	0.00
24/07/2009	£ / R On 15-March-10	15.55	Call	Currency Future	307	284	307	284	0.00
24/07/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2513	2620	2513	2620	0.00
24/07/2009	£ / R On 15-March-10	16.55	Call	Currency Future	204	189	204	189	0.00
24/07/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3410	3525	3410	3525	0.00
24/07/2009	£ / R On 15-March-10	17.55	Call	Currency Future	138	126	138	126	0.00
24/07/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4344	4463	4344	4463	0.00
24/07/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3633	3504	3633	3504	0.00
24/07/2009	£ / R On 15-March-10	9.75	Put	Currency Future	39	40	39	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2663	2534	2663	2534	0.00
24/07/2009	£ / R On 15-March-10	10.75	Put	Currency Future	69	70	69	70	0.00
24/07/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1759	1650	1759	1650	0.00
24/07/2009	£ / R On 15-March-10	11.75	Put	Currency Future	165	186	165	186	0.00
24/07/2009	£ / R On 15-March-10	12.75	Call	Currency Future	1083	1006	1083	1006	0.00
24/07/2009	£ / R On 15-March-10	12.75	Put	Currency Future	489	542	489	542	0.00
24/07/2009	£ / R On 15-March-10	14.75	Call	Currency Future	426	396	426	396	0.00
24/07/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1832	1933	1832	1933	0.00
24/07/2009	£ / R On 15-March-10	15.75	Call	Currency Future	282	261	282	261	0.00
24/07/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2688	2797	2688	2797	0.00
24/07/2009	£ / R On 15-March-10	16.75	Call	Currency Future	189	175	189	175	0.00
24/07/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3595	3711	3595	3711	0.00
24/07/2009	£ / R On 15-March-10	17.75	Call	Currency Future	127	115	127	115	0.00
24/07/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4532	4652	4532	4652	0.00
24/07/2009	£ / R On 14-December-09	13.15	Call	Currency Future	598	547	598	547	0.00
24/07/2009	£ / R On 14-December-09	13.15	Put	Currency Future	623	700	623	700	0.00
24/07/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3731	3602	3731	3602	0.00
24/07/2009	£ / R On 15-March-10	9.65	Put	Currency Future	36	38	36	38	0.00
24/07/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2759	2630	2759	2630	0.00
24/07/2009	£ / R On 15-March-10	10.65	Put	Currency Future	65	67	65	67	0.00
24/07/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1840	1728	1840	1728	0.00
24/07/2009	£ / R On 15-March-10	11.65	Put	Currency Future	146	164	146	164	0.00
24/07/2009	£ / R On 15-March-10	12.65	Call	Currency Future	1137	1058	1137	1058	0.00
24/07/2009	£ / R On 15-March-10	12.65	Put	Currency Future	443	494	443	494	0.00
24/07/2009	£ / R On 15-March-10	14.65	Call	Currency Future	445	413	445	413	0.00
24/07/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1751	1850	1751	1850	0.00
24/07/2009	£ / R On 15-March-10	15.65	Call	Currency Future	294	272	294	272	0.00
24/07/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2600	2708	2600	2708	0.00
24/07/2009	£ / R On 15-March-10	16.65	Call	Currency Future	196	182	196	182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3502	3618	3502	3618	0.00
24/07/2009	£ / R On 15-March-10	17.65	Call	Currency Future	132	121	132	121	0.00
24/07/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4438	4557	4438	4557	0.00
24/07/2009	£ / R On 14-September-09	12.70	Call	Currency Future	455	387	455	387	0.00
24/07/2009	£ / R On 14-September-09	12.70	Put	Currency Future	252	310	252	310	0.00
24/07/2009	£ / R On 14-September-09	13.20	Call	Currency Future	238	207	238	207	0.00
24/07/2009	£ / R On 14-September-09	13.20	Put	Currency Future	535	630	535	630	0.00
24/07/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2939	2815	2939	2815	0.00
24/07/2009	£ / R On 14-June-10	10.70	Put	Currency Future	83	91	83	91	0.00
24/07/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2068	1954	2068	1954	0.00
24/07/2009	£ / R On 14-June-10	11.70	Put	Currency Future	211	231	211	231	0.00
24/07/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1372	1287	1372	1287	0.00
24/07/2009	£ / R On 14-June-10	12.70	Put	Currency Future	516	563	516	563	0.00
24/07/2009	£ / R On 14-June-10	15.20	Call	Currency Future	539	504	539	504	0.00
24/07/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2183	2281	2183	2281	0.00
24/07/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3613	3482	3613	3482	0.00
24/07/2009	£ / R On 14-June-10	10.00	Put	Currency Future	57	58	57	58	0.00
24/07/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2667	2544	2667	2544	0.00
24/07/2009	£ / R On 14-June-10	11.00	Put	Currency Future	111	120	111	120	0.00
24/07/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1838	1729	1838	1729	0.00
24/07/2009	£ / R On 14-June-10	12.00	Put	Currency Future	282	306	282	306	0.00
24/07/2009	£ / R On 14-June-10	13.00	Call	Currency Future	1217	1139	1217	1139	0.00
24/07/2009	£ / R On 14-June-10	13.00	Put	Currency Future	661	716	661	716	0.00
24/07/2009	£ / R On 14-June-10	18.50	Call	Currency Future	188	174	188	174	0.00
24/07/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5131	5250	5131	5250	0.00
24/07/2009	£ / R On 14-December-09	14.10	Call	Currency Future	329	301	329	301	0.00
24/07/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1304	1404	1304	1404	0.00
24/07/2009	£ / R On 14-June-10	11.10	Call	Currency Future	2578	2455	2578	2455	0.00
24/07/2009	£ / R On 14-June-10	11.10	Put	Currency Future	121	131	121	131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1765	1658	1765	1658	0.00
24/07/2009	£ / R On 14-June-10	12.10	Put	Currency Future	308	334	308	334	0.00
24/07/2009	£ / R On 14-June-10	15.60	Call	Currency Future	473	440	473	440	0.00
24/07/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2517	2617	2517	2617	0.00
24/07/2009	£ / R On 14-June-10	16.60	Call	Currency Future	337	314	337	314	0.00
24/07/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3381	3490	3381	3490	0.00
24/07/2009	£ / R On 14-June-10	18.60	Call	Currency Future	182	169	182	169	0.00
24/07/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5226	5345	5226	5345	0.00
24/07/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3486	3358	3486	3358	0.00
24/07/2009	£ / R On 15-March-10	9.90	Put	Currency Future	42	44	42	44	0.00
24/07/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2519	2390	2519	2390	0.00
24/07/2009	£ / R On 15-March-10	10.90	Put	Currency Future	75	76	75	76	0.00
24/07/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1642	1535	1642	1535	0.00
24/07/2009	£ / R On 15-March-10	11.90	Put	Currency Future	198	222	198	222	0.00
24/07/2009	£ / R On 15-March-10	12.90	Call	Currency Future	1005	933	1005	933	0.00
24/07/2009	£ / R On 15-March-10	12.90	Put	Currency Future	561	619	561	619	0.00
24/07/2009	£ / R On 15-March-10	14.90	Call	Currency Future	401	373	401	373	0.00
24/07/2009	£ / R On 15-March-10	14.90	Put	Currency Future	1956	2059	1956	2059	0.00
24/07/2009	£ / R On 15-March-10	15.90	Call	Currency Future	265	245	265	245	0.00
24/07/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2821	2931	2821	2931	0.00
24/07/2009	£ / R On 15-March-10	16.90	Call	Currency Future	178	165	178	165	0.00
24/07/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3734	3852	3734	3852	0.00
24/07/2009	£ / R On 15-March-10	17.90	Call	Currency Future	118	108	118	108	0.00
24/07/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4674	4794	4674	4794	0.00
24/07/2009	£ / R On 14-December-09	13.95	Call	Currency Future	360	330	360	330	0.00
24/07/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1185	1283	1185	1283	0.00
24/07/2009	£ / R On 15-March-10	13.70	Call	Currency Future	681	631	681	631	0.00
24/07/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1036	1117	1036	1117	0.00
24/07/2009	£ / R On 14-December-09	13.50	Call	Currency Future	477	437	477	437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	13.50	Put	Currency Future	852	940	852	940	0.00
24/07/2009	£ / R On 14-June-10	9.55	Call	Currency Future	4053	3921	4053	3921	0.00
24/07/2009	£ / R On 14-June-10	9.55	Put	Currency Future	47	48	47	48	0.00
24/07/2009	£ / R On 14-June-10	10.55	Call	Currency Future	3078	2953	3078	2953	0.00
24/07/2009	£ / R On 14-June-10	10.55	Put	Currency Future	71	79	71	79	0.00
24/07/2009	£ / R On 14-June-10	11.55	Call	Currency Future	2187	2072	2187	2072	0.00
24/07/2009	£ / R On 14-June-10	11.55	Put	Currency Future	181	199	181	199	0.00
24/07/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1456	1368	1456	1368	0.00
24/07/2009	£ / R On 14-June-10	12.55	Put	Currency Future	450	494	450	494	0.00
24/07/2009	£ / R On 14-June-10	15.05	Call	Currency Future	567	530	567	530	0.00
24/07/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2060	2156	2060	2156	0.00
24/07/2009	£ / R On 14-June-10	16.05	Call	Currency Future	405	377	405	377	0.00
24/07/2009	£ / R On 14-June-10	16.05	Put	Currency Future	2899	3003	2899	3003	0.00
24/07/2009	£ / R On 14-June-10	17.05	Call	Currency Future	293	273	293	273	0.00
24/07/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3787	3899	3787	3899	0.00
24/07/2009	£ / R On 14-June-10	18.05	Call	Currency Future	215	200	215	200	0.00
24/07/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4709	4826	4709	4826	0.00
24/07/2009	£ / R On 15-March-10	9.30	Call	Currency Future	4073	3944	4073	3944	0.00
24/07/2009	£ / R On 15-March-10	9.30	Put	Currency Future	28	31	28	31	0.00
24/07/2009	£ / R On 15-March-10	10.30	Call	Currency Future	3097	2969	3097	2969	0.00
24/07/2009	£ / R On 15-March-10	10.30	Put	Currency Future	53	55	53	55	0.00
24/07/2009	£ / R On 15-March-10	11.30	Call	Currency Future	2139	2017	2139	2017	0.00
24/07/2009	£ / R On 15-March-10	11.30	Put	Currency Future	95	103	95	103	0.00
24/07/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1350	1258	1350	1258	0.00
24/07/2009	£ / R On 15-March-10	12.30	Put	Currency Future	306	344	306	344	0.00
24/07/2009	£ / R On 15-March-10	14.30	Call	Currency Future	518	480	518	480	0.00
24/07/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1473	1567	1473	1567	0.00
24/07/2009	£ / R On 15-March-10	15.30	Call	Currency Future	342	317	342	317	0.00
24/07/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2297	2403	2297	2403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	16.30	Call	Currency Future	225	208	225	208	0.00
24/07/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3181	3295	3181	3295	0.00
24/07/2009	£ / R On 15-March-10	17.30	Call	Currency Future	154	142	154	142	0.00
24/07/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4110	4228	4110	4228	0.00
24/07/2009	£ / R On 14-September-09	9.90	Call	Currency Future	3008	2883	3008	2883	0.00
24/07/2009	£ / R On 14-September-09	9.90	Put	Currency Future	5	6	5	6	0.00
24/07/2009	£ / R On 14-September-09	10.90	Call	Currency Future	2021	1899	2021	1899	0.00
24/07/2009	£ / R On 14-September-09	10.90	Put	Currency Future	19	21	19	21	0.00
24/07/2009	£ / R On 14-September-09	16.90	Call	Currency Future	10	9	10	9	0.00
24/07/2009	£ / R On 14-September-09	16.90	Put	Currency Future	4007	4132	4007	4132	0.00
24/07/2009	£ / R On 14-September-09	18.90	Call	Currency Future	3	3	3	3	0.00
24/07/2009	£ / R On 14-September-09	18.90	Put	Currency Future	6000	6125	6000	6125	0.00
24/07/2009	£ / R On 14-September-09	20.90	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	20.90	Put	Currency Future	7998	8124	7998	8124	0.00
24/07/2009	£ / R On 14-December-09	10.10	Call	Currency Future	3054	2928	3054	2928	0.00
24/07/2009	£ / R On 14-December-09	10.10	Put	Currency Future	29	31	29	31	0.00
24/07/2009	£ / R On 14-December-09	11.10	Call	Currency Future	2087	1962	2087	1962	0.00
24/07/2009	£ / R On 14-December-09	11.10	Put	Currency Future	61	65	61	65	0.00
24/07/2009	£ / R On 14-December-09	17.10	Call	Currency Future	53	45	53	45	0.00
24/07/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4028	4149	4028	4149	0.00
24/07/2009	£ / R On 14-December-09	19.10	Call	Currency Future	23	22	23	22	0.00
24/07/2009	£ / R On 14-December-09	19.10	Put	Currency Future	5998	6125	5998	6125	0.00
24/07/2009	£ / R On 14-December-09	21.10	Call	Currency Future	12	11	12	11	0.00
24/07/2009	£ / R On 14-December-09	21.10	Put	Currency Future	7987	8115	7987	8115	0.00
24/07/2009	£ / R On 14-June-10	19.55	Call	Currency Future	139	128	139	128	0.00
24/07/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6133	6254	6133	6254	0.00
24/07/2009	£ / R On 14-June-10	21.55	Call	Currency Future	74	66	74	66	0.00
24/07/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8068	8192	8068	8192	0.00
24/07/2009	£ / R On 15-March-10	19.30	Call	Currency Future	65	58	65	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6021	6145	6021	6145	0.00
24/07/2009	£ / R On 15-March-10	21.30	Call	Currency Future	28	25	28	25	0.00
24/07/2009	£ / R On 15-March-10	21.30	Put	Currency Future	7984	8111	7984	8111	0.00
24/07/2009	£ / R On 14-September-09	9.00	Call	Currency Future	3904	3777	3904	3777	0.00
24/07/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1	0	1	0	0.00
24/07/2009	£ / R On 14-September-09	10.00	Call	Currency Future	2908	2784	2908	2784	0.00
24/07/2009	£ / R On 14-September-09	10.00	Put	Currency Future	6	7	6	7	0.00
24/07/2009	£ / R On 14-September-09	11.00	Call	Currency Future	1923	1801	1923	1801	0.00
24/07/2009	£ / R On 14-September-09	11.00	Put	Currency Future	21	23	21	23	0.00
24/07/2009	£ / R On 14-September-09	12.00	Call	Currency Future	969	866	969	866	0.00
24/07/2009	£ / R On 14-September-09	12.00	Put	Currency Future	66	89	66	89	0.00
24/07/2009	£ / R On 14-September-09	17.00	Call	Currency Future	9	9	9	9	0.00
24/07/2009	£ / R On 14-September-09	17.00	Put	Currency Future	4106	4231	4106	4231	0.00
24/07/2009	£ / R On 14-September-09	19.00	Call	Currency Future	3	3	3	3	0.00
24/07/2009	£ / R On 14-September-09	19.00	Put	Currency Future	6100	6225	6100	6225	0.00
24/07/2009	£ / R On 14-September-09	21.00	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.00	Put	Currency Future	8098	8224	8098	8224	0.00
24/07/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3938	3811	3938	3811	0.00
24/07/2009	£ / R On 14-December-09	9.20	Put	Currency Future	13	14	13	14	0.00
24/07/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2956	2830	2956	2830	0.00
24/07/2009	£ / R On 14-December-09	10.20	Put	Currency Future	31	33	31	33	0.00
24/07/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1993	1870	1993	1870	0.00
24/07/2009	£ / R On 14-December-09	11.20	Put	Currency Future	68	73	68	73	0.00
24/07/2009	£ / R On 14-December-09	12.20	Call	Currency Future	1130	1038	1130	1038	0.00
24/07/2009	£ / R On 14-December-09	12.20	Put	Currency Future	205	241	205	241	0.00
24/07/2009	£ / R On 14-December-09	17.20	Call	Currency Future	51	43	51	43	0.00
24/07/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4126	4247	4126	4247	0.00
24/07/2009	£ / R On 14-December-09	19.20	Call	Currency Future	22	21	22	21	0.00
24/07/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6097	6224	6097	6224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	21.20	Call	Currency Future	11	11	11	11	0.00
24/07/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8086	8214	8086	8214	0.00
24/07/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2985	2861	2985	2861	0.00
24/07/2009	£ / R On 14-June-10	10.65	Put	Currency Future	79	87	79	87	0.00
24/07/2009	£ / R On 14-June-10	11.65	Call	Currency Future	2107	1993	2107	1993	0.00
24/07/2009	£ / R On 14-June-10	11.65	Put	Currency Future	201	220	201	220	0.00
24/07/2009	£ / R On 14-June-10	19.65	Call	Currency Future	135	124	135	124	0.00
24/07/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6228	6350	6228	6350	0.00
24/07/2009	£ / R On 14-June-10	21.65	Call	Currency Future	71	63	71	63	0.00
24/07/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8165	8290	8165	8290	0.00
24/07/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3927	3797	3927	3797	0.00
24/07/2009	£ / R On 15-March-10	9.45	Put	Currency Future	32	34	32	34	0.00
24/07/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2952	2824	2952	2824	0.00
24/07/2009	£ / R On 15-March-10	10.45	Put	Currency Future	58	60	58	60	0.00
24/07/2009	£ / R On 15-March-10	11.45	Call	Currency Future	2006	1891	2006	1891	0.00
24/07/2009	£ / R On 15-March-10	11.45	Put	Currency Future	112	127	112	127	0.00
24/07/2009	£ / R On 15-March-10	12.45	Call	Currency Future	1254	1168	1254	1168	0.00
24/07/2009	£ / R On 15-March-10	12.45	Put	Currency Future	360	405	360	405	0.00
24/07/2009	£ / R On 15-March-10	15.45	Call	Currency Future	321	296	321	296	0.00
24/07/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2427	2533	2427	2533	0.00
24/07/2009	£ / R On 15-March-10	17.45	Call	Currency Future	145	132	145	132	0.00
24/07/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4251	4369	4251	4369	0.00
24/07/2009	£ / R On 15-March-10	19.45	Call	Currency Future	61	55	61	55	0.00
24/07/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6167	6291	6167	6291	0.00
24/07/2009	£ / R On 15-March-10	21.45	Call	Currency Future	26	23	26	23	0.00
24/07/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8132	8259	8132	8259	0.00
24/07/2009	£ / R On 14-September-09	9.10	Call	Currency Future	3804	3677	3804	3677	0.00
24/07/2009	£ / R On 14-September-09	9.10	Put	Currency Future	2	0	2	0	0.00
24/07/2009	£ / R On 14-September-09	10.10	Call	Currency Future	2809	2685	2809	2685	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	10.10	Put	Currency Future	6	8	6	8	0.00
24/07/2009	£ / R On 14-September-09	12.10	Call	Currency Future	885	787	885	787	0.00
24/07/2009	£ / R On 14-September-09	12.10	Put	Currency Future	82	109	82	109	0.00
24/07/2009	£ / R On 14-September-09	19.10	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.10	Put	Currency Future	6200	6325	6200	6325	0.00
24/07/2009	£ / R On 14-September-09	21.10	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.10	Put	Currency Future	8198	8323	8198	8323	0.00
24/07/2009	£ / R On 14-December-09	10.35	Call	Currency Future	2810	2684	2810	2684	0.00
24/07/2009	£ / R On 14-December-09	10.35	Put	Currency Future	35	37	35	37	0.00
24/07/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1854	1734	1854	1734	0.00
24/07/2009	£ / R On 14-December-09	11.35	Put	Currency Future	79	87	79	87	0.00
24/07/2009	£ / R On 14-December-09	17.35	Call	Currency Future	47	41	47	41	0.00
24/07/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4272	4394	4272	4394	0.00
24/07/2009	£ / R On 14-December-09	19.35	Call	Currency Future	21	20	21	20	0.00
24/07/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6246	6373	6246	6373	0.00
24/07/2009	£ / R On 14-December-09	21.35	Call	Currency Future	10	10	10	10	0.00
24/07/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8235	8363	8235	8363	0.00
24/07/2009	£ / R On 14-June-10	19.75	Call	Currency Future	130	120	130	120	0.00
24/07/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6324	6446	6324	6446	0.00
24/07/2009	£ / R On 14-June-10	21.75	Call	Currency Future	68	61	68	61	0.00
24/07/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8262	8387	8262	8387	0.00
24/07/2009	£ / R On 15-March-10	19.55	Call	Currency Future	58	52	58	52	0.00
24/07/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6264	6389	6264	6389	0.00
24/07/2009	£ / R On 15-March-10	21.55	Call	Currency Future	24	22	24	22	0.00
24/07/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8230	8358	8230	8358	0.00
24/07/2009	£ / R On 14-September-09	10.15	Call	Currency Future	2759	2636	2759	2636	0.00
24/07/2009	£ / R On 14-September-09	10.15	Put	Currency Future	7	8	7	8	0.00
24/07/2009	£ / R On 14-September-09	11.15	Call	Currency Future	1776	1654	1776	1654	0.00
24/07/2009	£ / R On 14-September-09	11.15	Put	Currency Future	24	27	24	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	17.15	Call	Currency Future	8	8	8	8	0.00
24/07/2009	£ / R On 14-September-09	17.15	Put	Currency Future	4255	4380	4255	4380	0.00
24/07/2009	£ / R On 14-September-09	19.15	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.15	Put	Currency Future	6250	6375	6250	6375	0.00
24/07/2009	£ / R On 14-September-09	21.15	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.15	Put	Currency Future	8248	8373	8248	8373	0.00
24/07/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3809	3677	3809	3677	0.00
24/07/2009	£ / R On 14-June-10	9.80	Put	Currency Future	52	53	52	53	0.00
24/07/2009	£ / R On 14-June-10	10.80	Call	Currency Future	2848	2724	2848	2724	0.00
24/07/2009	£ / R On 14-June-10	10.80	Put	Currency Future	91	100	91	100	0.00
24/07/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1989	1878	1989	1878	0.00
24/07/2009	£ / R On 14-June-10	11.80	Put	Currency Future	233	254	233	254	0.00
24/07/2009	£ / R On 14-June-10	15.80	Call	Currency Future	441	410	441	410	0.00
24/07/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2685	2787	2685	2787	0.00
24/07/2009	£ / R On 14-June-10	17.80	Call	Currency Future	233	216	233	216	0.00
24/07/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4476	4592	4476	4592	0.00
24/07/2009	£ / R On 14-June-10	19.80	Call	Currency Future	128	118	128	118	0.00
24/07/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6372	6494	6372	6494	0.00
24/07/2009	£ / R On 14-June-10	21.80	Call	Currency Future	67	60	67	60	0.00
24/07/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8310	8436	8310	8436	0.00
24/07/2009	£ / R On 15-March-10	19.60	Call	Currency Future	57	51	57	51	0.00
24/07/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6313	6438	6313	6438	0.00
24/07/2009	£ / R On 15-March-10	21.60	Call	Currency Future	24	21	24	21	0.00
24/07/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8280	8408	8280	8408	0.00
24/07/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3840	3713	3840	3713	0.00
24/07/2009	£ / R On 14-December-09	9.30	Put	Currency Future	15	16	15	16	0.00
24/07/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2859	2733	2859	2733	0.00
24/07/2009	£ / R On 14-December-09	10.30	Put	Currency Future	34	36	34	36	0.00
24/07/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1061	973	1061	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	12.30	Put	Currency Future	236	276	236	276	0.00
24/07/2009	£ / R On 14-December-09	15.30	Call	Currency Future	163	148	163	148	0.00
24/07/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2337	2452	2337	2452	0.00
24/07/2009	£ / R On 14-December-09	19.30	Call	Currency Future	22	20	22	20	0.00
24/07/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6196	6324	6196	6324	0.00
24/07/2009	£ / R On 14-December-09	21.30	Call	Currency Future	11	10	11	10	0.00
24/07/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8186	8313	8186	8313	0.00
24/07/2009	£ / R On 14-September-09	9.30	Call	Currency Future	3605	3478	3605	3478	0.00
24/07/2009	£ / R On 14-September-09	9.30	Put	Currency Future	2	0	2	0	0.00
24/07/2009	£ / R On 14-September-09	10.30	Call	Currency Future	2611	2487	2611	2487	0.00
24/07/2009	£ / R On 14-September-09	10.30	Put	Currency Future	8	10	8	10	0.00
24/07/2009	£ / R On 14-September-09	11.30	Call	Currency Future	1630	1509	1630	1509	0.00
24/07/2009	£ / R On 14-September-09	11.30	Put	Currency Future	27	31	27	31	0.00
24/07/2009	£ / R On 14-September-09	12.30	Call	Currency Future	727	637	727	637	0.00
24/07/2009	£ / R On 14-September-09	12.30	Put	Currency Future	124	160	124	160	0.00
24/07/2009	£ / R On 14-September-09	17.30	Call	Currency Future	7	7	7	7	0.00
24/07/2009	£ / R On 14-September-09	17.30	Put	Currency Future	4405	4530	4405	4530	0.00
24/07/2009	£ / R On 14-September-09	19.30	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.30	Put	Currency Future	6399	6525	6399	6525	0.00
24/07/2009	£ / R On 14-September-09	21.30	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.30	Put	Currency Future	8398	8523	8398	8523	0.00
24/07/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3643	3516	3643	3516	0.00
24/07/2009	£ / R On 14-December-09	9.50	Put	Currency Future	17	19	17	19	0.00
24/07/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2664	2538	2664	2538	0.00
24/07/2009	£ / R On 14-December-09	10.50	Put	Currency Future	39	41	39	41	0.00
24/07/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1717	1600	1717	1600	0.00
24/07/2009	£ / R On 14-December-09	11.50	Put	Currency Future	92	103	92	103	0.00
24/07/2009	£ / R On 14-December-09	12.50	Call	Currency Future	932	853	932	853	0.00
24/07/2009	£ / R On 14-December-09	12.50	Put	Currency Future	307	356	307	356	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	15.50	Call	Currency Future	143	129	143	129	0.00
24/07/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2518	2632	2518	2632	0.00
24/07/2009	£ / R On 14-December-09	17.50	Call	Currency Future	44	38	44	38	0.00
24/07/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4419	4541	4419	4541	0.00
24/07/2009	£ / R On 14-December-09	19.50	Call	Currency Future	20	19	20	19	0.00
24/07/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6395	6522	6395	6522	0.00
24/07/2009	£ / R On 14-December-09	21.50	Call	Currency Future	9	9	9	9	0.00
24/07/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8384	8512	8384	8512	0.00
24/07/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2712	2589	2712	2589	0.00
24/07/2009	£ / R On 14-June-10	10.95	Put	Currency Future	105	115	105	115	0.00
24/07/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1875	1766	1875	1766	0.00
24/07/2009	£ / R On 14-June-10	11.95	Put	Currency Future	269	292	269	292	0.00
24/07/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1242	1163	1242	1163	0.00
24/07/2009	£ / R On 14-June-10	12.95	Put	Currency Future	635	689	635	689	0.00
24/07/2009	£ / R On 14-June-10	15.95	Call	Currency Future	419	390	419	390	0.00
24/07/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2813	2916	2813	2916	0.00
24/07/2009	£ / R On 14-June-10	17.95	Call	Currency Future	222	206	222	206	0.00
24/07/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4616	4732	4616	4732	0.00
24/07/2009	£ / R On 14-June-10	19.95	Call	Currency Future	122	112	122	112	0.00
24/07/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6516	6638	6516	6638	0.00
24/07/2009	£ / R On 14-June-10	21.95	Call	Currency Future	63	56	63	56	0.00
24/07/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8456	8582	8456	8582	0.00
24/07/2009	£ / R On 14-June-10	15.95	Call	Currency Future	419	390	419	390	0.00
24/07/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2813	2916	2813	2916	0.00
24/07/2009	£ / R On 15-March-10	19.75	Call	Currency Future	53	48	53	48	0.00
24/07/2009	£ / R On 15-March-10	19.75	Put	Currency Future	6459	6584	6459	6584	0.00
24/07/2009	£ / R On 15-March-10	21.75	Call	Currency Future	22	20	22	20	0.00
24/07/2009	£ / R On 15-March-10	21.75	Put	Currency Future	8428	8556	8428	8556	0.00
24/07/2009	£ / R On 14-September-09	9.40	Call	Currency Future	3505	3378	3505	3378	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	9.40	Put	Currency Future	2	1	2	1	0.00
24/07/2009	£ / R On 14-September-09	11.40	Call	Currency Future	1533	1412	1533	1412	0.00
24/07/2009	£ / R On 14-September-09	11.40	Put	Currency Future	30	35	30	35	0.00
24/07/2009	£ / R On 14-September-09	12.40	Call	Currency Future	653	568	653	568	0.00
24/07/2009	£ / R On 14-September-09	12.40	Put	Currency Future	150	191	150	191	0.00
24/07/2009	£ / R On 14-September-09	17.40	Call	Currency Future	7	6	7	6	0.00
24/07/2009	£ / R On 14-September-09	17.40	Put	Currency Future	4504	4629	4504	4629	0.00
24/07/2009	£ / R On 14-September-09	21.40	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.40	Put	Currency Future	8498	8623	8498	8623	0.00
24/07/2009	£ / R On 14-September-09	9.45	Call	Currency Future	3455	3328	3455	3328	0.00
24/07/2009	£ / R On 14-September-09	9.45	Put	Currency Future	3	1	3	1	0.00
24/07/2009	£ / R On 14-September-09	10.45	Call	Currency Future	2463	2340	2463	2340	0.00
24/07/2009	£ / R On 14-September-09	10.45	Put	Currency Future	10	12	10	12	0.00
24/07/2009	£ / R On 14-September-09	11.45	Call	Currency Future	1485	1364	1485	1364	0.00
24/07/2009	£ / R On 14-September-09	11.45	Put	Currency Future	32	37	32	37	0.00
24/07/2009	£ / R On 14-September-09	17.45	Call	Currency Future	7	6	7	6	0.00
24/07/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4554	4679	4554	4679	0.00
24/07/2009	£ / R On 14-September-09	19.45	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.45	Put	Currency Future	6549	6675	6549	6675	0.00
24/07/2009	£ / R On 14-September-09	21.45	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.45	Put	Currency Future	8548	8673	8548	8673	0.00
24/07/2009	£ / R On 14-December-09	9.65	Call	Currency Future	3495	3368	3495	3368	0.00
24/07/2009	£ / R On 14-December-09	9.65	Put	Currency Future	20	21	20	21	0.00
24/07/2009	£ / R On 14-December-09	10.65	Call	Currency Future	2518	2392	2518	2392	0.00
24/07/2009	£ / R On 14-December-09	10.65	Put	Currency Future	43	45	43	45	0.00
24/07/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1582	1469	1582	1469	0.00
24/07/2009	£ / R On 14-December-09	11.65	Put	Currency Future	107	122	107	122	0.00
24/07/2009	£ / R On 14-December-09	12.65	Call	Currency Future	842	770	842	770	0.00
24/07/2009	£ / R On 14-December-09	12.65	Put	Currency Future	367	423	367	423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	15.65	Call	Currency Future	129	117	129	117	0.00
24/07/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2654	2770	2654	2770	0.00
24/07/2009	£ / R On 14-December-09	17.65	Call	Currency Future	41	36	41	36	0.00
24/07/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4566	4689	4566	4689	0.00
24/07/2009	£ / R On 14-December-09	19.65	Call	Currency Future	19	18	19	18	0.00
24/07/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6544	6671	6544	6671	0.00
24/07/2009	£ / R On 14-December-09	21.65	Call	Currency Future	8	8	8	8	0.00
24/07/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8533	8661	8533	8661	0.00
24/07/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3446	3319	3446	3319	0.00
24/07/2009	£ / R On 14-December-09	9.70	Put	Currency Future	21	22	21	22	0.00
24/07/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2470	2344	2470	2344	0.00
24/07/2009	£ / R On 14-December-09	10.70	Put	Currency Future	45	47	45	47	0.00
24/07/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1537	1426	1537	1426	0.00
24/07/2009	£ / R On 14-December-09	11.70	Put	Currency Future	112	129	112	129	0.00
24/07/2009	£ / R On 14-December-09	15.70	Call	Currency Future	125	113	125	113	0.00
24/07/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2700	2816	2700	2816	0.00
24/07/2009	£ / R On 14-December-09	17.70	Call	Currency Future	40	35	40	35	0.00
24/07/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4615	4738	4615	4738	0.00
24/07/2009	£ / R On 14-December-09	19.70	Call	Currency Future	19	18	19	18	0.00
24/07/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6594	6721	6594	6721	0.00
24/07/2009	£ / R On 14-December-09	21.70	Call	Currency Future	8	8	8	8	0.00
24/07/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8583	8711	8583	8711	0.00
24/07/2009	£ / R On 14-June-10	20.00	Call	Currency Future	120	110	120	110	0.00
24/07/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6564	6687	6564	6687	0.00
24/07/2009	£ / R On 14-June-10	22.00	Call	Currency Future	61	55	61	55	0.00
24/07/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8505	8631	8505	8631	0.00
24/07/2009	£ / R On 14-June-10	16.15	Call	Currency Future	391	364	391	364	0.00
24/07/2009	£ / R On 14-June-10	16.15	Put	Currency Future	2985	3090	2985	3090	0.00
24/07/2009	£ / R On 14-June-10	18.15	Call	Currency Future	209	194	209	194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-June-10	18.15	Put	Currency Future	4802	4920	4802	4920	0.00
24/07/2009	£ / R On 14-June-10	22.15	Call	Currency Future	58	51	58	51	0.00
24/07/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8651	8778	8651	8778	0.00
24/07/2009	£ / R On 15-March-10	19.85	Call	Currency Future	51	46	51	46	0.00
24/07/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6557	6682	6557	6682	0.00
24/07/2009	£ / R On 15-March-10	21.85	Call	Currency Future	21	19	21	19	0.00
24/07/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8527	8655	8527	8655	0.00
24/07/2009	£ / R On 15-March-10	19.90	Call	Currency Future	50	45	50	45	0.00
24/07/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6606	6731	6606	6731	0.00
24/07/2009	£ / R On 15-March-10	21.90	Call	Currency Future	20	18	20	18	0.00
24/07/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8576	8704	8576	8704	0.00
24/07/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3405	3278	3405	3278	0.00
24/07/2009	£ / R On 14-September-09	9.50	Put	Currency Future	3	1	3	1	0.00
24/07/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2414	2291	2414	2291	0.00
24/07/2009	£ / R On 14-September-09	10.50	Put	Currency Future	11	13	11	13	0.00
24/07/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1436	1316	1436	1316	0.00
24/07/2009	£ / R On 14-September-09	11.50	Put	Currency Future	34	39	34	39	0.00
24/07/2009	£ / R On 14-September-09	17.50	Call	Currency Future	6	6	6	6	0.00
24/07/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4604	4729	4604	4729	0.00
24/07/2009	£ / R On 14-September-09	19.50	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6599	6725	6599	6725	0.00
24/07/2009	£ / R On 14-September-09	21.50	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8598	8723	8598	8723	0.00
24/07/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3397	3270	3397	3270	0.00
24/07/2009	£ / R On 14-December-09	9.75	Put	Currency Future	22	23	22	23	0.00
24/07/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2421	2295	2421	2295	0.00
24/07/2009	£ / R On 14-December-09	10.75	Put	Currency Future	46	48	46	48	0.00
24/07/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1493	1383	1493	1383	0.00
24/07/2009	£ / R On 14-December-09	11.75	Put	Currency Future	118	136	118	136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	15.75	Call	Currency Future	121	109	121	109	0.00
24/07/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2746	2862	2746	2862	0.00
24/07/2009	£ / R On 14-December-09	17.75	Call	Currency Future	39	35	39	35	0.00
24/07/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4664	4788	4664	4788	0.00
24/07/2009	£ / R On 14-December-09	19.75	Call	Currency Future	19	18	19	18	0.00
24/07/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6643	6771	6643	6771	0.00
24/07/2009	£ / R On 14-December-09	21.75	Call	Currency Future	8	7	8	7	0.00
24/07/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8633	8761	8633	8761	0.00
24/07/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3418	3287	3418	3287	0.00
24/07/2009	£ / R On 14-June-10	10.20	Put	Currency Future	62	63	62	63	0.00
24/07/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2489	2367	2489	2367	0.00
24/07/2009	£ / R On 14-June-10	11.20	Put	Currency Future	133	143	133	143	0.00
24/07/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1693	1588	1693	1588	0.00
24/07/2009	£ / R On 14-June-10	12.20	Put	Currency Future	337	364	337	364	0.00
24/07/2009	£ / R On 14-June-10	13.20	Call	Currency Future	1124	1051	1124	1051	0.00
24/07/2009	£ / R On 14-June-10	13.20	Put	Currency Future	768	827	768	827	0.00
24/07/2009	£ / R On 14-June-10	20.20	Call	Currency Future	113	103	113	103	0.00
24/07/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6756	6879	6756	6879	0.00
24/07/2009	£ / R On 14-June-10	22.20	Call	Currency Future	57	50	57	50	0.00
24/07/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8700	8827	8700	8827	0.00
24/07/2009	£ / R On 15-March-10	19.95	Call	Currency Future	49	44	49	44	0.00
24/07/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6655	6780	6655	6780	0.00
24/07/2009	£ / R On 15-March-10	21.95	Call	Currency Future	20	18	20	18	0.00
24/07/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8625	8754	8625	8754	0.00
24/07/2009	£ / R On 14-September-09	10.60	Call	Currency Future	2315	2192	2315	2192	0.00
24/07/2009	£ / R On 14-September-09	10.60	Put	Currency Future	12	15	12	15	0.00
24/07/2009	£ / R On 14-September-09	11.60	Call	Currency Future	1340	1221	1340	1221	0.00
24/07/2009	£ / R On 14-September-09	11.60	Put	Currency Future	37	43	37	43	0.00
24/07/2009	£ / R On 14-September-09	17.60	Call	Currency Future	6	6	6	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
24/07/2009	£ / R On 14-September-09	17.60	Put	Currency Future	4703	4828	4703	4828	0.00
24/07/2009	£ / R On 14-September-09	19.60	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.60	Put	Currency Future	6699	6825	6699	6825	0.00
24/07/2009	£ / R On 14-September-09	21.60	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.60	Put	Currency Future	8698	8823	8698	8823	0.00
24/07/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3299	3173	3299	3173	0.00
24/07/2009	£ / R On 14-December-09	9.85	Put	Currency Future	24	26	24	26	0.00
24/07/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1405	1299	1405	1299	0.00
24/07/2009	£ / R On 14-December-09	11.85	Put	Currency Future	130	152	130	152	0.00
24/07/2009	£ / R On 14-December-09	15.85	Call	Currency Future	114	102	114	102	0.00
24/07/2009	£ / R On 14-December-09	15.85	Put	Currency Future	2839	2955	2839	2955	0.00
24/07/2009	£ / R On 14-December-09	17.85	Call	Currency Future	38	33	38	33	0.00
24/07/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4763	4886	4763	4886	0.00
24/07/2009	£ / R On 14-December-09	21.85	Call	Currency Future	7	7	7	7	0.00
24/07/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8732	8860	8732	8860	0.00
24/07/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3321	3190	3321	3190	0.00
24/07/2009	£ / R On 14-June-10	10.30	Put	Currency Future	64	66	64	66	0.00
24/07/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2402	2280	2402	2280	0.00
24/07/2009	£ / R On 14-June-10	11.30	Put	Currency Future	146	156	146	156	0.00
24/07/2009	£ / R On 14-June-10	20.30	Call	Currency Future	109	100	109	100	0.00
24/07/2009	£ / R On 14-June-10	20.30	Put	Currency Future	6853	6976	6853	6976	0.00
24/07/2009	£ / R On 14-June-10	22.30	Call	Currency Future	54	48	54	48	0.00
24/07/2009	£ / R On 14-June-10	22.30	Put	Currency Future	8798	8925	8798	8925	0.00
24/07/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3340	3212	3340	3212	0.00
24/07/2009	£ / R On 15-March-10	10.05	Put	Currency Future	46	48	46	48	0.00
24/07/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2376	2246	2376	2246	0.00
24/07/2009	£ / R On 15-March-10	11.05	Put	Currency Future	82	82	82	82	0.00
24/07/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1528	1426	1528	1426	0.00
24/07/2009	£ / R On 15-March-10	12.05	Put	Currency Future	234	262	234	262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	13.05	Call	Currency Future	933	865	933	865	0.00
24/07/2009	£ / R On 15-March-10	13.05	Put	Currency Future	639	701	639	701	0.00
24/07/2009	£ / R On 15-March-10	16.05	Call	Currency Future	249	230	249	230	0.00
24/07/2009	£ / R On 15-March-10	16.05	Put	Currency Future	2955	3067	2955	3067	0.00
24/07/2009	£ / R On 15-March-10	18.05	Call	Currency Future	111	101	111	101	0.00
24/07/2009	£ / R On 15-March-10	18.05	Put	Currency Future	4817	4937	4817	4937	0.00
24/07/2009	£ / R On 15-March-10	20.05	Call	Currency Future	47	42	47	42	0.00
24/07/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6753	6879	6753	6879	0.00
24/07/2009	£ / R On 15-March-10	22.05	Call	Currency Future	19	17	19	17	0.00
24/07/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8724	8853	8724	8853	0.00
24/07/2009	£ / R On 14-September-09	9.55	Call	Currency Future	3356	3229	3356	3229	0.00
24/07/2009	£ / R On 14-September-09	9.55	Put	Currency Future	3	1	3	1	0.00
24/07/2009	£ / R On 14-September-09	10.55	Call	Currency Future	2364	2241	2364	2241	0.00
24/07/2009	£ / R On 14-September-09	10.55	Put	Currency Future	12	14	12	14	0.00
24/07/2009	£ / R On 14-September-09	11.55	Call	Currency Future	1388	1268	1388	1268	0.00
24/07/2009	£ / R On 14-September-09	11.55	Put	Currency Future	36	41	36	41	0.00
24/07/2009	£ / R On 14-September-09	17.55	Call	Currency Future	6	6	6	6	0.00
24/07/2009	£ / R On 14-September-09	17.55	Put	Currency Future	4653	4778	4653	4778	0.00
24/07/2009	£ / R On 14-September-09	19.55	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.55	Put	Currency Future	6649	6775	6649	6775	0.00
24/07/2009	£ / R On 14-September-09	21.55	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.55	Put	Currency Future	8648	8773	8648	8773	0.00
24/07/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2373	2247	2373	2247	0.00
24/07/2009	£ / R On 14-December-09	10.80	Put	Currency Future	48	50	48	50	0.00
24/07/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1449	1341	1449	1341	0.00
24/07/2009	£ / R On 14-December-09	11.80	Put	Currency Future	124	144	124	144	0.00
24/07/2009	£ / R On 14-December-09	17.80	Call	Currency Future	39	34	39	34	0.00
24/07/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4714	4837	4714	4837	0.00
24/07/2009	£ / R On 14-December-09	19.80	Call	Currency Future	18	17	18	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
24/07/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6693	6820	6693	6820	0.00
24/07/2009	£ / R On 14-December-09	21.80	Call	Currency Future	8	7	8	7	0.00
24/07/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8683	8810	8683	8810	0.00
24/07/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3369	3238	3369	3238	0.00
24/07/2009	£ / R On 14-June-10	10.25	Put	Currency Future	63	64	63	64	0.00
24/07/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2445	2323	2445	2323	0.00
24/07/2009	£ / R On 14-June-10	11.25	Put	Currency Future	139	149	139	149	0.00
24/07/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1658	1554	1658	1554	0.00
24/07/2009	£ / R On 14-June-10	12.25	Put	Currency Future	352	380	352	380	0.00
24/07/2009	£ / R On 14-June-10	20.25	Call	Currency Future	111	102	111	102	0.00
24/07/2009	£ / R On 14-June-10	20.25	Put	Currency Future	6804	6928	6804	6928	0.00
24/07/2009	£ / R On 14-June-10	22.25	Call	Currency Future	55	49	55	49	0.00
24/07/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8749	8876	8749	8876	0.00
24/07/2009	£ / R On 14-June-10	18.10	Call	Currency Future	212	197	212	197	0.00
24/07/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4756	4873	4756	4873	0.00
24/07/2009	£ / R On 14-June-10	20.10	Call	Currency Future	116	107	116	107	0.00
24/07/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6660	6783	6660	6783	0.00
24/07/2009	£ / R On 14-June-10	22.10	Call	Currency Future	59	53	59	53	0.00
24/07/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8603	8729	8603	8729	0.00
24/07/2009	£ / R On 14-September-09	9.35	Call	Currency Future	3555	3428	3555	3428	0.00
24/07/2009	£ / R On 14-September-09	9.35	Put	Currency Future	2	0	2	0	0.00
24/07/2009	£ / R On 14-September-09	10.35	Call	Currency Future	2562	2438	2562	2438	0.00
24/07/2009	£ / R On 14-September-09	10.35	Put	Currency Future	9	11	9	11	0.00
24/07/2009	£ / R On 14-September-09	11.35	Call	Currency Future	1582	1460	1582	1460	0.00
24/07/2009	£ / R On 14-September-09	11.35	Put	Currency Future	29	33	29	33	0.00
24/07/2009	£ / R On 14-September-09	12.35	Call	Currency Future	689	602	689	602	0.00
24/07/2009	£ / R On 14-September-09	12.35	Put	Currency Future	137	175	137	175	0.00
24/07/2009	£ / R On 14-September-09	17.35	Call	Currency Future	7	7	7	7	0.00
24/07/2009	£ / R On 14-September-09	17.35	Put	Currency Future	4454	4579	4454	4579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	19.35	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.35	Put	Currency Future	6449	6575	6449	6575	0.00
24/07/2009	£ / R On 14-September-09	21.35	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.35	Put	Currency Future	8448	8573	8448	8573	0.00
24/07/2009	£ / R On 14-December-09	9.55	Call	Currency Future	3593	3467	3593	3467	0.00
24/07/2009	£ / R On 14-December-09	9.55	Put	Currency Future	18	20	18	20	0.00
24/07/2009	£ / R On 14-December-09	10.55	Call	Currency Future	2615	2489	2615	2489	0.00
24/07/2009	£ / R On 14-December-09	10.55	Put	Currency Future	40	42	40	42	0.00
24/07/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1672	1556	1672	1556	0.00
24/07/2009	£ / R On 14-December-09	11.55	Put	Currency Future	97	109	97	109	0.00
24/07/2009	£ / R On 14-December-09	12.55	Call	Currency Future	901	825	901	825	0.00
24/07/2009	£ / R On 14-December-09	12.55	Put	Currency Future	326	378	326	378	0.00
24/07/2009	£ / R On 14-December-09	15.55	Call	Currency Future	138	125	138	125	0.00
24/07/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2563	2678	2563	2678	0.00
24/07/2009	£ / R On 14-December-09	17.55	Call	Currency Future	43	38	43	38	0.00
24/07/2009	£ / R On 14-December-09	17.55	Put	Currency Future	4468	4591	4468	4591	0.00
24/07/2009	£ / R On 14-December-09	19.55	Call	Currency Future	20	19	20	19	0.00
24/07/2009	£ / R On 14-December-09	19.55	Put	Currency Future	6445	6572	6445	6572	0.00
24/07/2009	£ / R On 14-December-09	21.55	Call	Currency Future	9	9	9	9	0.00
24/07/2009	£ / R On 14-December-09	21.55	Put	Currency Future	8434	8562	8434	8562	0.00
24/07/2009	£ / R On 15-March-10	19.80	Call	Currency Future	52	47	52	47	0.00
24/07/2009	£ / R On 15-March-10	19.80	Put	Currency Future	6508	6633	6508	6633	0.00
24/07/2009	£ / R On 15-March-10	21.80	Call	Currency Future	21	19	21	19	0.00
24/07/2009	£ / R On 15-March-10	21.80	Put	Currency Future	8477	8605	8477	8605	0.00
24/07/2009	£ / R On 14-September-09	9.20	Call	Currency Future	3705	3577	3705	3577	0.00
24/07/2009	£ / R On 14-September-09	9.20	Put	Currency Future	2	0	2	0	0.00
24/07/2009	£ / R On 14-September-09	10.20	Call	Currency Future	2710	2586	2710	2586	0.00
24/07/2009	£ / R On 14-September-09	10.20	Put	Currency Future	7	9	7	9	0.00
24/07/2009	£ / R On 14-September-09	11.20	Call	Currency Future	1728	1606	1728	1606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-September-09	11.20	Put	Currency Future	25	28	25	28	0.00
24/07/2009	£ / R On 14-September-09	12.20	Call	Currency Future	804	710	804	710	0.00
24/07/2009	£ / R On 14-September-09	12.20	Put	Currency Future	101	133	101	133	0.00
24/07/2009	£ / R On 14-September-09	17.20	Call	Currency Future	8	7	8	7	0.00
24/07/2009	£ / R On 14-September-09	17.20	Put	Currency Future	4305	4430	4305	4430	0.00
24/07/2009	£ / R On 14-September-09	19.20	Call	Currency Future	2	2	2	2	0.00
24/07/2009	£ / R On 14-September-09	19.20	Put	Currency Future	6300	6425	6300	6425	0.00
24/07/2009	£ / R On 14-September-09	21.20	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	21.20	Put	Currency Future	8298	8423	8298	8423	0.00
24/07/2009	£ / R On 14-September-09	8.95	Call	Currency Future	3954	3827	3954	3827	0.00
24/07/2009	£ / R On 14-September-09	8.95	Put	Currency Future	1	0	1	0	0.00
24/07/2009	£ / R On 14-September-09	9.95	Call	Currency Future	2958	2834	2958	2834	0.00
24/07/2009	£ / R On 14-September-09	9.95	Put	Currency Future	5	6	5	6	0.00
24/07/2009	£ / R On 14-September-09	10.95	Call	Currency Future	1972	1850	1972	1850	0.00
24/07/2009	£ / R On 14-September-09	10.95	Put	Currency Future	20	22	20	22	0.00
24/07/2009	£ / R On 14-September-09	11.95	Call	Currency Future	1012	907	1012	907	0.00
24/07/2009	£ / R On 14-September-09	11.95	Put	Currency Future	59	80	59	80	0.00
24/07/2009	£ / R On 14-September-09	16.95	Call	Currency Future	9	9	9	9	0.00
24/07/2009	£ / R On 14-September-09	16.95	Put	Currency Future	4057	4182	4057	4182	0.00
24/07/2009	£ / R On 14-September-09	18.95	Call	Currency Future	3	3	3	3	0.00
24/07/2009	£ / R On 14-September-09	18.95	Put	Currency Future	6050	6175	6050	6175	0.00
24/07/2009	£ / R On 14-September-09	20.95	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	20.95	Put	Currency Future	8048	8174	8048	8174	0.00
24/07/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3692	3565	3692	3565	0.00
24/07/2009	£ / R On 14-December-09	9.45	Put	Currency Future	17	18	17	18	0.00
24/07/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2713	2586	2713	2586	0.00
24/07/2009	£ / R On 14-December-09	10.45	Put	Currency Future	37	39	37	39	0.00
24/07/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1762	1644	1762	1644	0.00
24/07/2009	£ / R On 14-December-09	11.45	Put	Currency Future	87	98	87	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	12.45	Call	Currency Future	963	882	963	882	0.00
24/07/2009	£ / R On 14-December-09	12.45	Put	Currency Future	288	335	288	335	0.00
24/07/2009	£ / R On 14-December-09	15.45	Call	Currency Future	147	134	147	134	0.00
24/07/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2472	2587	2472	2587	0.00
24/07/2009	£ / R On 14-December-09	17.45	Call	Currency Future	45	39	45	39	0.00
24/07/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4370	4492	4370	4492	0.00
24/07/2009	£ / R On 14-December-09	19.45	Call	Currency Future	20	19	20	19	0.00
24/07/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6345	6472	6345	6472	0.00
24/07/2009	£ / R On 14-December-09	21.45	Call	Currency Future	10	9	10	9	0.00
24/07/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8335	8462	8335	8462	0.00
24/07/2009	£ / R On 14-June-10	15.90	Call	Currency Future	426	396	426	396	0.00
24/07/2009	£ / R On 14-June-10	15.90	Put	Currency Future	2770	2873	2770	2873	0.00
24/07/2009	£ / R On 14-June-10	17.90	Call	Currency Future	226	209	226	209	0.00
24/07/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4569	4686	4569	4686	0.00
24/07/2009	£ / R On 14-June-10	21.90	Call	Currency Future	64	57	64	57	0.00
24/07/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8408	8533	8408	8533	0.00
24/07/2009	£ / R On 15-March-10	19.65	Call	Currency Future	56	50	56	50	0.00
24/07/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6362	6486	6362	6486	0.00
24/07/2009	£ / R On 15-March-10	21.65	Call	Currency Future	23	21	23	21	0.00
24/07/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8329	8457	8329	8457	0.00
24/07/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3976	3846	3976	3846	0.00
24/07/2009	£ / R On 15-March-10	9.40	Put	Currency Future	31	33	31	33	0.00
24/07/2009	£ / R On 15-March-10	10.40	Call	Currency Future	3001	2872	3001	2872	0.00
24/07/2009	£ / R On 15-March-10	10.40	Put	Currency Future	56	58	56	58	0.00
24/07/2009	£ / R On 15-March-10	11.40	Call	Currency Future	2049	1932	2049	1932	0.00
24/07/2009	£ / R On 15-March-10	11.40	Put	Currency Future	104	119	104	119	0.00
24/07/2009	£ / R On 15-March-10	12.40	Call	Currency Future	1284	1197	1284	1197	0.00
24/07/2009	£ / R On 15-March-10	12.40	Put	Currency Future	340	384	340	384	0.00
24/07/2009	£ / R On 15-March-10	15.40	Call	Currency Future	328	303	328	303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2384	2489	2384	2489	0.00
24/07/2009	£ / R On 15-March-10	17.40	Call	Currency Future	148	135	148	135	0.00
24/07/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4204	4322	4204	4322	0.00
24/07/2009	£ / R On 15-March-10	19.40	Call	Currency Future	62	56	62	56	0.00
24/07/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6118	6242	6118	6242	0.00
24/07/2009	£ / R On 15-March-10	21.40	Call	Currency Future	26	24	26	24	0.00
24/07/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8082	8210	8082	8210	0.00
24/07/2009	£ / R On 14-September-09	8.80	Call	Currency Future	4104	3977	4104	3977	0.00
24/07/2009	£ / R On 14-September-09	8.80	Put	Currency Future	1	0	1	0	0.00
24/07/2009	£ / R On 14-September-09	9.80	Call	Currency Future	3107	2982	3107	2982	0.00
24/07/2009	£ / R On 14-September-09	9.80	Put	Currency Future	4	5	4	5	0.00
24/07/2009	£ / R On 14-September-09	10.80	Call	Currency Future	2119	1997	2119	1997	0.00
24/07/2009	£ / R On 14-September-09	10.80	Put	Currency Future	16	19	16	19	0.00
24/07/2009	£ / R On 14-September-09	11.80	Call	Currency Future	1150	1035	1150	1035	0.00
24/07/2009	£ / R On 14-September-09	11.80	Put	Currency Future	47	57	47	57	0.00
24/07/2009	£ / R On 14-September-09	16.80	Call	Currency Future	10	10	10	10	0.00
24/07/2009	£ / R On 14-September-09	16.80	Put	Currency Future	3907	4033	3907	4033	0.00
24/07/2009	£ / R On 14-September-09	18.80	Call	Currency Future	3	3	3	3	0.00
24/07/2009	£ / R On 14-September-09	18.80	Put	Currency Future	5900	6025	5900	6025	0.00
24/07/2009	£ / R On 14-September-09	20.80	Call	Currency Future	1	1	1	1	0.00
24/07/2009	£ / R On 14-September-09	20.80	Put	Currency Future	7899	8024	7899	8024	0.00
24/07/2009	£ / R On 14-December-09	9.05	Call	Currency Future	4087	3959	4087	3959	0.00
24/07/2009	£ / R On 14-December-09	9.05	Put	Currency Future	12	13	12	13	0.00
24/07/2009	£ / R On 14-December-09	10.05	Call	Currency Future	3103	2977	3103	2977	0.00
24/07/2009	£ / R On 14-December-09	10.05	Put	Currency Future	28	30	28	30	0.00
24/07/2009	£ / R On 14-December-09	11.05	Call	Currency Future	2134	2008	2134	2008	0.00
24/07/2009	£ / R On 14-December-09	11.05	Put	Currency Future	58	61	58	61	0.00
24/07/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1239	1140	1239	1140	0.00
24/07/2009	£ / R On 14-December-09	12.05	Put	Currency Future	163	193	163	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 14-December-09	15.05	Call	Currency Future	192	176	192	176	0.00
24/07/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2117	2229	2117	2229	0.00
24/07/2009	£ / R On 14-December-09	17.05	Call	Currency Future	55	46	55	46	0.00
24/07/2009	£ / R On 14-December-09	17.05	Put	Currency Future	3980	4100	3980	4100	0.00
24/07/2009	£ / R On 14-December-09	19.05	Call	Currency Future	24	22	24	22	0.00
24/07/2009	£ / R On 14-December-09	19.05	Put	Currency Future	5949	6075	5949	6075	0.00
24/07/2009	£ / R On 14-December-09	21.05	Call	Currency Future	13	12	13	12	0.00
24/07/2009	£ / R On 14-December-09	21.05	Put	Currency Future	7937	8065	7937	8065	0.00
24/07/2009	£ / R On 14-June-10	9.45	Call	Currency Future	4148	4019	4148	4019	0.00
24/07/2009	£ / R On 14-June-10	9.45	Put	Currency Future	41	46	41	46	0.00
24/07/2009	£ / R On 14-June-10	10.45	Call	Currency Future	3175	3046	3175	3046	0.00
24/07/2009	£ / R On 14-June-10	10.45	Put	Currency Future	68	72	68	72	0.00
24/07/2009	£ / R On 14-June-10	11.45	Call	Currency Future	2272	2153	2272	2153	0.00
24/07/2009	£ / R On 14-June-10	11.45	Put	Currency Future	166	179	166	179	0.00
24/07/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1522	1424	1522	1424	0.00
24/07/2009	£ / R On 14-June-10	12.45	Put	Currency Future	416	451	416	451	0.00
24/07/2009	£ / R On 14-June-10	19.45	Call	Currency Future	143	133	143	133	0.00
24/07/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6037	6159	6037	6159	0.00
24/07/2009	£ / R On 14-June-10	21.45	Call	Currency Future	76	69	76	69	0.00
24/07/2009	£ / R On 14-June-10	21.45	Put	Currency Future	7970	8095	7970	8095	0.00
24/07/2009	£ / R On 15-March-10	9.25	Call	Currency Future	4121	3993	4121	3993	0.00
24/07/2009	£ / R On 15-March-10	9.25	Put	Currency Future	26	30	26	30	0.00
24/07/2009	£ / R On 15-March-10	10.25	Call	Currency Future	3146	3018	3146	3018	0.00
24/07/2009	£ / R On 15-March-10	10.25	Put	Currency Future	52	54	52	54	0.00
24/07/2009	£ / R On 15-March-10	11.25	Call	Currency Future	2186	2060	2186	2060	0.00
24/07/2009	£ / R On 15-March-10	11.25	Put	Currency Future	92	96	92	96	0.00
24/07/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1385	1289	1385	1289	0.00
24/07/2009	£ / R On 15-March-10	12.25	Put	Currency Future	290	325	290	325	0.00
24/07/2009	£ / R On 15-March-10	15.25	Call	Currency Future	348	324	348	324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2254	2360	2254	2360	0.00
24/07/2009	£ / R On 15-March-10	17.25	Call	Currency Future	157	145	157	145	0.00
24/07/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4063	4181	4063	4181	0.00
24/07/2009	£ / R On 15-March-10	19.25	Call	Currency Future	66	60	66	60	0.00
24/07/2009	£ / R On 15-March-10	19.25	Put	Currency Future	5972	6096	5972	6096	0.00
24/07/2009	£ / R On 15-March-10	21.25	Call	Currency Future	28	26	28	26	0.00
24/07/2009	£ / R On 15-March-10	21.25	Put	Currency Future	7934	8062	7934	8062	0.00
24/07/2009	£ / R On 14-September-09	8.75	Call	Currency Future	4153	0	4153	0	0.00
24/07/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1	0	1	0	0.00
24/07/2009	£ / R On 14-September-09	9.75	Call	Currency Future	3157	0	3157	0	0.00
24/07/2009	£ / R On 14-September-09	9.75	Put	Currency Future	4	0	4	0	0.00
24/07/2009	£ / R On 14-September-09	10.75	Call	Currency Future	2168	0	2168	0	0.00
24/07/2009	£ / R On 14-September-09	10.75	Put	Currency Future	15	0	15	0	0.00
24/07/2009	£ / R On 14-September-09	11.75	Call	Currency Future	1197	0	1197	0	0.00
24/07/2009	£ / R On 14-September-09	11.75	Put	Currency Future	44	0	44	0	0.00
24/07/2009	£ / R On 14-September-09	16.75	Call	Currency Future	10	0	10	0	0.00
24/07/2009	£ / R On 14-September-09	16.75	Put	Currency Future	3858	0	3858	0	0.00
24/07/2009	£ / R On 14-September-09	18.75	Call	Currency Future	3	0	3	0	0.00
24/07/2009	£ / R On 14-September-09	18.75	Put	Currency Future	5850	0	5850	0	0.00
24/07/2009	£ / R On 14-September-09	20.75	Call	Currency Future	1	0	1	0	0.00
24/07/2009	£ / R On 14-September-09	20.75	Put	Currency Future	7849	0	7849	0	0.00
24/07/2009	£ / R On 14-December-09	9.00	Call	Currency Future	4136	0	4136	0	0.00
24/07/2009	£ / R On 14-December-09	9.00	Put	Currency Future	11	0	11	0	0.00
24/07/2009	£ / R On 14-December-09	10.00	Call	Currency Future	3152	0	3152	0	0.00
24/07/2009	£ / R On 14-December-09	10.00	Put	Currency Future	27	0	27	0	0.00
24/07/2009	£ / R On 14-December-09	11.00	Call	Currency Future	2181	0	2181	0	0.00
24/07/2009	£ / R On 14-December-09	11.00	Put	Currency Future	56	0	56	0	0.00
24/07/2009	£ / R On 14-December-09	12.00	Call	Currency Future	1276	0	1276	0	0.00
24/07/2009	£ / R On 14-December-09	12.00	Put	Currency Future	151	0	151	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
24/07/2009	£ / R On 14-December-09	17.00	Call	Currency Future	56	0	56	0	0.00
24/07/2009	£ / R On 14-December-09	17.00	Put	Currency Future	3931	0	3931	0	0.00
24/07/2009	£ / R On 14-December-09	19.00	Call	Currency Future	24	0	24	0	0.00
24/07/2009	£ / R On 14-December-09	19.00	Put	Currency Future	5899	0	5899	0	0.00
24/07/2009	£ / R On 14-December-09	21.00	Call	Currency Future	13	0	13	0	0.00
24/07/2009	£ / R On 14-December-09	21.00	Put	Currency Future	7888	0	7888	0	0.00
24/07/2009	£ / R On 14-June-10	19.40	Call	Currency Future	145	0	145	0	0.00
24/07/2009	£ / R On 14-June-10	19.40	Put	Currency Future	5989	0	5989	0	0.00
24/07/2009	£ / R On 14-June-10	21.40	Call	Currency Future	77	0	77	0	0.00
24/07/2009	£ / R On 14-June-10	21.40	Put	Currency Future	7921	0	7921	0	0.00
24/07/2009	£ / R On 15-March-10	9.20	Call	Currency Future	4169	0	4169	0	0.00
24/07/2009	£ / R On 15-March-10	9.20	Put	Currency Future	25	0	25	0	0.00
24/07/2009	£ / R On 15-March-10	10.20	Call	Currency Future	3194	0	3194	0	0.00
24/07/2009	£ / R On 15-March-10	10.20	Put	Currency Future	50	0	50	0	0.00
24/07/2009	£ / R On 15-March-10	11.20	Call	Currency Future	2233	0	2233	0	0.00
24/07/2009	£ / R On 15-March-10	11.20	Put	Currency Future	89	0	89	0	0.00
24/07/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1420	0	1420	0	0.00
24/07/2009	£ / R On 15-March-10	12.20	Put	Currency Future	276	0	276	0	0.00
24/07/2009	£ / R On 15-March-10	15.20	Call	Currency Future	355	0	355	0	0.00
24/07/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2211	0	2211	0	0.00
24/07/2009	£ / R On 15-March-10	17.20	Call	Currency Future	160	0	160	0	0.00
24/07/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4016	0	4016	0	0.00
24/07/2009	£ / R On 15-March-10	19.20	Call	Currency Future	68	0	68	0	0.00
24/07/2009	£ / R On 15-March-10	19.20	Put	Currency Future	5923	0	5923	0	0.00
24/07/2009	£ / R On 15-March-10	21.20	Call	Currency Future	29	0	29	0	0.00
24/07/2009	£ / R On 15-March-10	21.20	Put	Currency Future	7885	0	7885	0	0.00
24/07/2009	£ / R On 15-March-10	9.35	Call	Currency Future	4025	0	4025	0	0.00
24/07/2009	£ / R On 15-March-10	9.35	Put	Currency Future	30	0	30	0	0.00
24/07/2009	£ / R On 15-March-10	10.35	Call	Currency Future	3049	0	3049	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
24/07/2009	£ / R On 15-March-10	10.35	Put	Currency Future	55	0	55	0	0.00
24/07/2009	£ / R On 15-March-10	11.35	Call	Currency Future	2092	0	2092	0	0.00
24/07/2009	£ / R On 15-March-10	11.35	Put	Currency Future	97	0	97	0	0.00
24/07/2009	£ / R On 15-March-10	12.35	Call	Currency Future	1316	0	1316	0	0.00
24/07/2009	£ / R On 15-March-10	12.35	Put	Currency Future	321	0	321	0	0.00
24/07/2009	£ / R On 15-March-10	13.35	Call	Currency Future	803	0	803	0	0.00
24/07/2009	£ / R On 15-March-10	13.35	Put	Currency Future	809	0	809	0	0.00
24/07/2009	£ / R On 15-March-10	15.35	Call	Currency Future	335	0	335	0	0.00
24/07/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2341	0	2341	0	0.00
24/07/2009	£ / R On 15-March-10	17.35	Call	Currency Future	151	0	151	0	0.00
24/07/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4157	0	4157	0	0.00
24/07/2009	£ / R On 15-March-10	19.35	Call	Currency Future	64	0	64	0	0.00
24/07/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6069	0	6069	0	0.00
24/07/2009	£ / R On 15-March-10	21.35	Call	Currency Future	27	0	27	0	0.00
24/07/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8033	0	8033	0	0.00
24/07/2009	€ / R On 15-March-10			Currency Future	11.5500	11.4018	11.5489	11.4018	1116.00
24/07/2009	€ / R On 14-September-09			Currency Future	11.1600	11.0206	11.1641	11.0206	21689.00
24/07/2009	€ / R On 14-December-09			Currency Future	11.3600	11.2115	11.3570	11.2115	12014.00
24/07/2009	€ / R On 15-March-10	11.40	Call	Currency Future	746	0	746	0	0.00
24/07/2009	€ / R On 15-March-10	11.40	Put	Currency Future	597	0	597	0	0.00
24/07/2009	€ / R On 14-September-09	11.00	Call	Currency Future	381	305	381	305	0.00
24/07/2009	€ / R On 14-September-09	11.00	Put	Currency Future	217	285	217	285	0.00
24/07/2009	€ / R On 14-December-09	11.20	Call	Currency Future	588	520	588	520	0.00
24/07/2009	€ / R On 14-December-09	11.20	Put	Currency Future	431	509	431	509	0.00
24/07/2009	€ / R On 15-March-10	11.45	Call	Currency Future	724	660	724	660	0.00
24/07/2009	€ / R On 15-March-10	11.45	Put	Currency Future	625	708	625	708	0.00
24/07/2009	€ / R On 14-September-09	11.10	Call	Currency Future	325	264	325	264	0.00
24/07/2009	€ / R On 14-September-09	11.10	Put	Currency Future	261	344	261	344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	11.25	Call	Currency Future	564	501	564	501	0.00
24/07/2009	€ / R On 14-December-09	11.25	Put	Currency Future	457	539	457	539	0.00
24/07/2009	€ / R On 15-March-10	11.60	Call	Currency Future	663	607	663	607	0.00
24/07/2009	€ / R On 15-March-10	11.60	Put	Currency Future	714	805	714	805	0.00
24/07/2009	€ / R On 14-September-09	11.20	Call	Currency Future	278	229	278	229	0.00
24/07/2009	€ / R On 14-September-09	11.20	Put	Currency Future	314	408	314	408	0.00
24/07/2009	€ / R On 14-December-09	11.40	Call	Currency Future	500	446	500	446	0.00
24/07/2009	€ / R On 14-December-09	11.40	Put	Currency Future	543	635	543	635	0.00
24/07/2009	€ / R On 15-March-10	11.80	Call	Currency Future	594	544	594	544	0.00
24/07/2009	€ / R On 15-March-10	11.80	Put	Currency Future	845	942	845	942	0.00
24/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	207	171	207	171	0.00
24/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	443	550	443	550	0.00
24/07/2009	€ / R On 14-December-09	11.80	Call	Currency Future	369	330	369	330	0.00
24/07/2009	€ / R On 14-December-09	11.80	Put	Currency Future	812	919	812	919	0.00
24/07/2009	€ / R On 15-March-10	11.95	Call	Currency Future	547	502	547	502	0.00
24/07/2009	€ / R On 15-March-10	11.95	Put	Currency Future	948	1050	948	1050	0.00
24/07/2009	€ / R On 14-September-09	11.55	Call	Currency Future	166	137	166	137	0.00
24/07/2009	€ / R On 14-September-09	11.55	Put	Currency Future	552	666	552	666	0.00
24/07/2009	€ / R On 14-December-09	11.75	Call	Currency Future	383	343	383	343	0.00
24/07/2009	€ / R On 14-December-09	11.75	Put	Currency Future	776	881	776	881	0.00
24/07/2009	€ / R On 15-March-10	12.05	Call	Currency Future	519	476	519	476	0.00
24/07/2009	€ / R On 15-March-10	12.05	Put	Currency Future	1020	1124	1020	1124	0.00
24/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	143	118	143	118	0.00
24/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	629	748	629	748	0.00
24/07/2009	€ / R On 14-December-09	11.85	Call	Currency Future	355	319	355	319	0.00
24/07/2009	€ / R On 14-December-09	11.85	Put	Currency Future	848	957	848	957	0.00
24/07/2009	€ / R On 14-December-09	12.20	Call	Currency Future	275	248	275	248	13397.00
24/07/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1118	1236	1118	1236	0.00
24/07/2009	€ / R On 14-December-09	14.60	Call	Currency Future	45	39	45	39	12462.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3288	3428	3288	3428	0.00
24/07/2009	€ / R On 14-September-09	11.65	Call	Currency Future	143	118	143	118	0.00
24/07/2009	€ / R On 14-September-09	11.65	Put	Currency Future	629	748	629	748	0.00
24/07/2009	€ / R On 15-March-10	12.10	Call	Currency Future	505	464	505	464	0.00
24/07/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1056	1162	1056	1162	0.00
24/07/2009	€ / R On 14-September-09	11.70	Call	Currency Future	133	110	133	110	0.00
24/07/2009	€ / R On 14-September-09	11.70	Put	Currency Future	669	789	669	789	0.00
24/07/2009	€ / R On 14-December-09	11.90	Call	Currency Future	342	307	342	307	0.00
24/07/2009	€ / R On 14-December-09	11.90	Put	Currency Future	885	996	885	996	0.00
24/07/2009	€ / R On 15-March-10	12.00	Call	Currency Future	533	489	533	489	0.00
24/07/2009	€ / R On 15-March-10	12.00	Put	Currency Future	984	1087	984	1087	0.00
24/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	154	127	154	127	0.00
24/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	590	707	590	707	0.00
24/07/2009	€ / R On 15-March-10	11.85	Call	Currency Future	578	529	578	529	0.00
24/07/2009	€ / R On 15-March-10	11.85	Put	Currency Future	879	977	879	977	0.00
24/07/2009	€ / R On 14-September-09	11.50	Call	Currency Future	179	147	179	147	0.00
24/07/2009	€ / R On 14-September-09	11.50	Put	Currency Future	515	627	515	627	0.00
24/07/2009	€ / R On 14-December-09	11.70	Call	Currency Future	398	356	398	356	0.00
24/07/2009	€ / R On 14-December-09	11.70	Put	Currency Future	741	844	741	844	0.00
24/07/2009	€ / R On 15-March-10	11.70	Call	Currency Future	627	574	627	574	0.00
24/07/2009	€ / R On 15-March-10	11.70	Put	Currency Future	778	872	778	872	0.00
24/07/2009	€ / R On 14-September-09	11.30	Call	Currency Future	240	198	240	198	0.00
24/07/2009	€ / R On 14-September-09	11.30	Put	Currency Future	376	477	376	477	0.00
24/07/2009	€ / R On 14-December-09	11.50	Call	Currency Future	463	414	463	414	0.00
24/07/2009	€ / R On 14-December-09	11.50	Put	Currency Future	606	702	606	702	0.00
24/07/2009	€ / R On 15-March-10	11.70	Call	Currency Future	627	574	627	574	0.00
24/07/2009	€ / R On 15-March-10	11.70	Put	Currency Future	778	872	778	872	0.00
24/07/2009	€ / R On 14-September-09	11.25	Call	Currency Future	258	213	258	213	0.00
24/07/2009	€ / R On 14-September-09	11.25	Put	Currency Future	344	442	344	442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	12.50	Call	Currency Future	43	36	43	36	100.00
24/07/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1379	1516	1379	1516	0.00
24/07/2009	€ / R On 15-March-10	11.50	Call	Currency Future	702	641	702	641	0.00
24/07/2009	€ / R On 15-March-10	11.50	Put	Currency Future	654	740	654	740	0.00
24/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	299	246	299	246	0.00
24/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	285	375	285	375	0.00
24/07/2009	€ / R On 14-December-09	11.30	Call	Currency Future	541	482	541	482	0.00
24/07/2009	€ / R On 14-December-09	11.30	Put	Currency Future	484	570	484	570	0.00
24/07/2009	€ / R On 15-March-10	11.35	Call	Currency Future	768	699	768	699	0.00
24/07/2009	€ / R On 15-March-10	11.35	Put	Currency Future	569	647	569	647	0.00
24/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	223	184	223	184	0.00
24/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	409	513	409	513	0.00
24/07/2009	€ / R On 14-December-09	11.55	Call	Currency Future	446	398	446	398	0.00
24/07/2009	€ / R On 14-December-09	11.55	Put	Currency Future	639	737	639	737	0.00
24/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	193	158	193	158	0.00
24/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	478	588	478	588	0.00
24/07/2009	€ / R On 14-December-09	11.60	Call	Currency Future	429	384	429	384	0.00
24/07/2009	€ / R On 14-December-09	11.60	Put	Currency Future	672	772	672	772	0.00
24/07/2009	€ / R On 15-March-10	11.90	Call	Currency Future	562	515	562	515	0.00
24/07/2009	€ / R On 15-March-10	11.90	Put	Currency Future	913	1013	913	1013	0.00
24/07/2009	€ / R On 14-September-09	11.45	Call	Currency Future	193	158	193	158	0.00
24/07/2009	€ / R On 14-September-09	11.45	Put	Currency Future	478	588	478	588	0.00
24/07/2009	€ / R On 15-March-10	11.75	Call	Currency Future	610	559	610	559	0.00
24/07/2009	€ / R On 15-March-10	11.75	Put	Currency Future	811	907	811	907	0.00
24/07/2009	€ / R On 14-September-09	11.35	Call	Currency Future	223	184	223	184	0.00
24/07/2009	€ / R On 14-September-09	11.35	Put	Currency Future	409	513	409	513	0.00
24/07/2009	€ / R On 14-December-09	11.65	Call	Currency Future	413	369	413	369	0.00
24/07/2009	€ / R On 14-December-09	11.65	Put	Currency Future	706	808	706	808	0.00
24/07/2009	€ / R On 15-March-10	12.15	Call	Currency Future	492	452	492	452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1093	1200	1093	1200	0.00
24/07/2009	€ / R On 14-September-09	11.80	Call	Currency Future	115	95	115	95	0.00
24/07/2009	€ / R On 14-September-09	11.80	Put	Currency Future	751	874	751	874	0.00
24/07/2009	€ / R On 14-December-09	12.00	Call	Currency Future	318	286	318	286	0.00
24/07/2009	€ / R On 14-December-09	12.00	Put	Currency Future	961	1074	961	1074	0.00
24/07/2009	€ / R On 15-March-10	12.20	Call	Currency Future	479	440	479	440	0.00
24/07/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1130	1238	1130	1238	0.00
24/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	107	88	107	88	0.00
24/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	793	918	793	918	0.00
24/07/2009	€ / R On 14-September-09	11.75	Call	Currency Future	124	102	124	102	0.00
24/07/2009	€ / R On 14-September-09	11.75	Put	Currency Future	710	832	710	832	0.00
24/07/2009	€ / R On 14-December-09	12.05	Call	Currency Future	307	276	307	276	0.00
24/07/2009	€ / R On 14-December-09	12.05	Put	Currency Future	1000	1114	1000	1114	0.00
24/07/2009	€ / R On 15-March-10	12.25	Call	Currency Future	467	429	467	429	0.00
24/07/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1168	1277	1168	1277	0.00
24/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	99	82	99	82	0.00
24/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	835	962	835	962	0.00
24/07/2009	€ / R On 14-December-09	12.10	Call	Currency Future	296	266	296	266	0.00
24/07/2009	€ / R On 14-December-09	12.10	Put	Currency Future	1039	1155	1039	1155	0.00
24/07/2009	€ / R On 14-December-09	11.95	Call	Currency Future	330	296	330	296	0.00
24/07/2009	€ / R On 14-December-09	11.95	Put	Currency Future	923	1035	923	1035	0.00
24/07/2009	€ / R On 14-September-09	12.00	Call	Currency Future	86	72	86	72	0.00
24/07/2009	€ / R On 14-September-09	12.00	Put	Currency Future	922	1051	922	1051	0.00
24/07/2009	€ / R On 14-December-09	12.15	Call	Currency Future	285	257	285	257	0.00
24/07/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1078	1195	1078	1195	0.00
24/07/2009	€ / R On 14-September-09	11.95	Call	Currency Future	92	77	92	77	0.00
24/07/2009	€ / R On 14-September-09	11.95	Put	Currency Future	878	1006	878	1006	0.00
24/07/2009	€ / R On 14-September-09	12.05	Call	Currency Future	80	67	80	67	0.00
24/07/2009	€ / R On 14-September-09	12.05	Put	Currency Future	966	1096	966	1096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	75	62	75	62	0.00
24/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1010	1142	1010	1142	0.00
24/07/2009	€ / R On 14-December-09	12.25	Call	Currency Future	266	240	266	240	0.00
24/07/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1159	1278	1159	1278	0.00
24/07/2009	€ / R On 14-September-09	12.40	Call	Currency Future	49	41	49	41	0.00
24/07/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1285	1421	1285	1421	0.00
24/07/2009	€ / R On 14-December-09	12.55	Call	Currency Future	216	196	216	196	0.00
24/07/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1409	1534	1409	1534	0.00
24/07/2009	€ / R On 14-September-09	12.30	Call	Currency Future	56	47	56	47	0.00
24/07/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1192	1327	1192	1327	0.00
24/07/2009	€ / R On 14-December-09	12.45	Call	Currency Future	231	209	231	209	0.00
24/07/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1324	1448	1324	1448	0.00
24/07/2009	€ / R On 14-September-09	12.25	Call	Currency Future	60	51	60	51	0.00
24/07/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1146	1280	1146	1280	0.00
24/07/2009	€ / R On 14-December-09	12.40	Call	Currency Future	239	216	239	216	0.00
24/07/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1282	1405	1282	1405	0.00
24/07/2009	€ / R On 14-September-09	12.45	Call	Currency Future	46	39	46	39	0.00
24/07/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1332	1468	1332	1468	0.00
24/07/2009	€ / R On 14-December-09	12.65	Call	Currency Future	202	183	202	183	0.00
24/07/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1495	1622	1495	1622	0.00
24/07/2009	€ / R On 14-December-09	12.70	Call	Currency Future	195	178	195	178	0.00
24/07/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1538	1666	1538	1666	0.00
24/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	38	32	38	32	0.00
24/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1474	1611	1474	1611	0.00
24/07/2009	€ / R On 14-December-09	12.75	Call	Currency Future	189	172	189	172	0.00
24/07/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1582	1710	1582	1710	0.00
24/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	35	30	35	30	0.00
24/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1521	1659	1521	1659	0.00
24/07/2009	€ / R On 14-December-09	12.80	Call	Currency Future	183	167	183	167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1626	1755	1626	1755	0.00
24/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	29	25	29	25	0.00
24/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1665	1804	1665	1804	0.00
24/07/2009	€ / R On 14-December-09	13.00	Call	Currency Future	161	147	161	147	0.00
24/07/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1804	1936	1804	1936	0.00
24/07/2009	€ / R On 14-September-09	13.00	Call	Currency Future	23	20	23	20	0.00
24/07/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1859	1999	1859	1999	0.00
24/07/2009	€ / R On 14-December-09	13.20	Call	Currency Future	143	131	143	131	0.00
24/07/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1986	2120	1986	2120	0.00
24/07/2009	€ / R On 14-September-09	13.20	Call	Currency Future	18	15	18	15	0.00
24/07/2009	€ / R On 14-September-09	13.20	Put	Currency Future	2054	2194	2054	2194	0.00
24/07/2009	€ / R On 14-December-09	13.40	Call	Currency Future	125	111	125	111	0.00
24/07/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2168	2299	2168	2299	0.00
24/07/2009	€ / R On 14-September-09	13.15	Call	Currency Future	19	16	19	16	0.00
24/07/2009	€ / R On 14-September-09	13.15	Put	Currency Future	2005	2146	2005	2146	0.00
24/07/2009	€ / R On 14-December-09	13.30	Call	Currency Future	134	120	134	120	0.00
24/07/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2077	2209	2077	2209	0.00
24/07/2009	€ / R On 14-September-09	13.15	Call	Currency Future	19	16	19	16	0.00
24/07/2009	€ / R On 14-September-09	13.15	Put	Currency Future	2005	2146	2005	2146	0.00
24/07/2009	€ / R On 14-December-09	13.35	Call	Currency Future	131	115	131	115	0.00
24/07/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2124	2254	2124	2254	0.00
24/07/2009	€ / R On 14-December-09	13.35	Call	Currency Future	131	115	131	115	0.00
24/07/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2124	2254	2124	2254	0.00
24/07/2009	€ / R On 14-September-09	13.50	Call	Currency Future	12	10	12	10	0.00
24/07/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2348	2490	2348	2490	0.00
24/07/2009	€ / R On 14-December-09	13.65	Call	Currency Future	101	89	101	89	0.00
24/07/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2394	2528	2394	2528	0.00
24/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	11	10	11	10	0.00
24/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2397	2539	2397	2539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	13.70	Call	Currency Future	97	85	97	85	0.00
24/07/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2440	2574	2440	2574	0.00
24/07/2009	€ / R On 14-September-09	13.45	Call	Currency Future	13	11	13	11	0.00
24/07/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2299	2440	2299	2440	0.00
24/07/2009	€ / R On 14-December-09	13.60	Call	Currency Future	106	93	106	93	0.00
24/07/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2349	2482	2349	2482	0.00
24/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	14	12	14	12	0.00
24/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2250	2391	2250	2391	0.00
24/07/2009	€ / R On 14-December-09	13.55	Call	Currency Future	110	97	110	97	0.00
24/07/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2303	2436	2303	2436	0.00
24/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	15	12	15	12	0.00
24/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2201	2342	2201	2342	0.00
24/07/2009	€ / R On 14-December-09	13.50	Call	Currency Future	115	101	115	101	0.00
24/07/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2258	2390	2258	2390	0.00
24/07/2009	€ / R On 14-September-09	13.35	Call	Currency Future	15	12	15	12	0.00
24/07/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2201	2342	2201	2342	0.00
24/07/2009	€ / R On 14-December-09	13.55	Call	Currency Future	110	97	110	97	0.00
24/07/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2303	2436	2303	2436	0.00
24/07/2009	€ / R On 14-September-09	13.25	Call	Currency Future	17	14	17	14	0.00
24/07/2009	€ / R On 14-September-09	13.25	Put	Currency Future	2103	2244	2103	2244	0.00
24/07/2009	€ / R On 14-December-09	13.45	Call	Currency Future	120	106	120	106	0.00
24/07/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2213	2344	2213	2344	0.00
24/07/2009	€ / R On 14-September-09	13.70	Call	Currency Future	9	8	9	8	0.00
24/07/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2545	2687	2545	2687	0.00
24/07/2009	€ / R On 14-December-09	13.85	Call	Currency Future	85	75	85	75	0.00
24/07/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2578	2713	2578	2713	0.00
24/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	8	7	8	7	0.00
24/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2694	2836	2694	2836	0.00
24/07/2009	€ / R On 14-December-09	13.25	Call	Currency Future	138	126	138	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2031	2164	2031	2164	0.00
24/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	7	6	7	6	0.00
24/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2743	2886	2743	2886	0.00
24/07/2009	€ / R On 14-December-09	14.85	Call	Currency Future	36	31	36	31	0.00
24/07/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3529	3670	3529	3670	0.00
24/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	11	9	11	9	0.00
24/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2447	2588	2447	2588	0.00
24/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	16	13	16	13	0.00
24/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2152	2293	2152	2293	0.00
24/07/2009	€ / R On 14-September-09	13.30	Call	Currency Future	16	13	16	13	0.00
24/07/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2152	2293	2152	2293	0.00
24/07/2009	€ / R On 14-September-09	13.40	Call	Currency Future	14	12	14	12	0.00
24/07/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2250	2391	2250	2391	0.00
24/07/2009	€ / R On 14-September-09	13.05	Call	Currency Future	22	18	22	18	0.00
24/07/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1908	2048	1908	2048	0.00
24/07/2009	€ / R On 14-September-09	13.75	Call	Currency Future	9	8	9	8	0.00
24/07/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2595	2737	2595	2737	0.00
24/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	10	8	10	8	0.00
24/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2496	2638	2496	2638	0.00
24/07/2009	€ / R On 14-September-09	13.90	Call	Currency Future	7	6	7	6	0.00
24/07/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2743	2886	2743	2886	0.00
24/07/2009	€ / R On 14-September-09	13.95	Call	Currency Future	7	6	7	6	0.00
24/07/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2793	2935	2793	2935	0.00
24/07/2009	€ / R On 14-September-09	14.00	Call	Currency Future	6	6	6	6	0.00
24/07/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2842	2985	2842	2985	0.00
24/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	6	5	6	5	0.00
24/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2942	3084	2942	3084	0.00
24/07/2009	€ / R On 14-September-09	13.80	Call	Currency Future	8	7	8	7	0.00
24/07/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2644	2786	2644	2786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	20	17	20	17	0.00
24/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1956	2097	1956	2097	0.00
24/07/2009	€ / R On 14-September-09	14.20	Call	Currency Future	5	4	5	4	0.00
24/07/2009	€ / R On 14-September-09	14.20	Put	Currency Future	3041	3184	3041	3184	0.00
24/07/2009	€ / R On 14-September-09	14.85	Call	Currency Future	3	2	3	2	0.00
24/07/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3688	3832	3688	3832	0.00
24/07/2009	€ / R On 14-September-09	13.80	Call	Currency Future	8	7	8	7	0.00
24/07/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2644	2786	2644	2786	0.00
24/07/2009	€ / R On 14-September-09	14.10	Call	Currency Future	6	5	6	5	0.00
24/07/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2942	3084	2942	3084	0.00
24/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	5	4	5	4	0.00
24/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3140	3283	3140	3283	0.00
24/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	4	4	4	4	0.00
24/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3240	3383	3240	3383	0.00
24/07/2009	€ / R On 14-September-09	14.50	Call	Currency Future	4	3	4	3	0.00
24/07/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3340	3483	3340	3483	0.00
24/07/2009	€ / R On 14-September-09	14.60	Call	Currency Future	3	3	3	3	0.00
24/07/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3439	3582	3439	3582	0.00
24/07/2009	€ / R On 14-September-09	13.60	Call	Currency Future	11	9	11	9	0.00
24/07/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2447	2588	2447	2588	0.00
24/07/2009	€ / R On 14-September-09	14.30	Call	Currency Future	5	4	5	4	0.00
24/07/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3140	3283	3140	3283	0.00
24/07/2009	€ / R On 14-September-09	14.40	Call	Currency Future	4	4	4	4	0.00
24/07/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3240	3383	3240	3383	0.00
24/07/2009	€ / R On 14-September-09	12.70	Call	Currency Future	33	28	33	28	0.00
24/07/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1569	1708	1569	1708	0.00
24/07/2009	€ / R On 14-September-09	12.80	Call	Currency Future	29	25	29	25	0.00
24/07/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1665	1804	1665	1804	0.00
24/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	26	22	26	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1762	1902	1762	1902	0.00
24/07/2009	€ / R On 14-September-09	13.55	Call	Currency Future	11	10	11	10	0.00
24/07/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2397	2539	2397	2539	0.00
24/07/2009	€ / R On 14-September-09	14.05	Call	Currency Future	6	5	6	5	0.00
24/07/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2892	3035	2892	3035	0.00
24/07/2009	€ / R On 14-September-09	14.15	Call	Currency Future	5	5	5	5	0.00
24/07/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2991	3134	2991	3134	0.00
24/07/2009	€ / R On 14-September-09	14.25	Call	Currency Future	5	4	5	4	0.00
24/07/2009	€ / R On 14-September-09	14.25	Put	Currency Future	3091	3234	3091	3234	0.00
24/07/2009	€ / R On 14-September-09	13.10	Call	Currency Future	20	17	20	17	0.00
24/07/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1956	2097	1956	2097	0.00
24/07/2009	€ / R On 14-September-09	12.90	Call	Currency Future	26	22	26	22	0.00
24/07/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1762	1902	1762	1902	0.00
24/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	28	24	28	24	0.00
24/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1713	1853	1713	1853	0.00
24/07/2009	€ / R On 14-September-09	12.95	Call	Currency Future	24	21	24	21	0.00
24/07/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1810	1950	1810	1950	0.00
24/07/2009	€ / R On 14-September-09	13.85	Call	Currency Future	8	7	8	7	0.00
24/07/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2694	2836	2694	2836	0.00
24/07/2009	€ / R On 14-December-09	13.75	Call	Currency Future	93	82	93	82	0.00
24/07/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2486	2620	2486	2620	0.00
24/07/2009	€ / R On 14-December-09	13.95	Call	Currency Future	78	69	78	69	0.00
24/07/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2671	2807	2671	2807	0.00
24/07/2009	€ / R On 14-December-09	14.05	Call	Currency Future	72	63	72	63	0.00
24/07/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2765	2902	2765	2902	0.00
24/07/2009	€ / R On 14-December-09	14.15	Call	Currency Future	66	58	66	58	0.00
24/07/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2859	2996	2859	2996	0.00
24/07/2009	€ / R On 14-December-09	14.25	Call	Currency Future	60	53	60	53	0.00
24/07/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2953	3091	2953	3091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	13.30	Call	Currency Future	134	120	134	120	0.00
24/07/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2077	2209	2077	2209	0.00
24/07/2009	€ / R On 14-December-09	13.40	Call	Currency Future	125	111	125	111	0.00
24/07/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2168	2299	2168	2299	0.00
24/07/2009	€ / R On 14-December-09	13.80	Call	Currency Future	89	78	89	78	0.00
24/07/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2532	2667	2532	2667	0.00
24/07/2009	€ / R On 14-December-09	13.90	Call	Currency Future	82	72	82	72	0.00
24/07/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2625	2760	2625	2760	0.00
24/07/2009	€ / R On 14-December-09	14.00	Call	Currency Future	75	66	75	66	0.00
24/07/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2718	2854	2718	2854	0.00
24/07/2009	€ / R On 14-December-09	13.05	Call	Currency Future	156	143	156	143	0.00
24/07/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1849	1982	1849	1982	0.00
24/07/2009	€ / R On 14-December-09	13.15	Call	Currency Future	147	135	147	135	0.00
24/07/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1940	2073	1940	2073	0.00
24/07/2009	€ / R On 14-December-09	13.65	Call	Currency Future	101	89	101	89	0.00
24/07/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2394	2528	2394	2528	0.00
24/07/2009	€ / R On 14-September-09	13.05	Call	Currency Future	22	18	22	18	0.00
24/07/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1908	2048	1908	2048	0.00
24/07/2009	€ / R On 14-December-09	13.15	Call	Currency Future	147	135	147	135	0.00
24/07/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1940	2073	1940	2073	0.00
24/07/2009	€ / R On 14-December-09	13.85	Call	Currency Future	85	75	85	75	0.00
24/07/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2578	2713	2578	2713	0.00
24/07/2009	€ / R On 14-December-09	13.10	Call	Currency Future	151	139	151	139	0.00
24/07/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1894	2027	1894	2027	0.00
24/07/2009	€ / R On 14-December-09	13.80	Call	Currency Future	89	78	89	78	0.00
24/07/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2532	2667	2532	2667	0.00
24/07/2009	€ / R On 14-September-09	13.65	Call	Currency Future	10	8	10	8	0.00
24/07/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2496	2638	2496	2638	0.00
24/07/2009	€ / R On 14-December-09	13.90	Call	Currency Future	82	72	82	72	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2625	2760	2625	2760	0.00
24/07/2009	€ / R On 14-December-09	14.10	Call	Currency Future	69	60	69	60	0.00
24/07/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2812	2949	2812	2949	0.00
24/07/2009	€ / R On 14-December-09	14.05	Call	Currency Future	72	63	72	63	0.00
24/07/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2765	2902	2765	2902	0.00
24/07/2009	€ / R On 14-December-09	12.95	Call	Currency Future	166	152	166	152	0.00
24/07/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1759	1890	1759	1890	0.00
24/07/2009	€ / R On 14-September-09	12.75	Call	Currency Future	31	27	31	27	0.00
24/07/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1617	1756	1617	1756	0.00
24/07/2009	€ / R On 14-December-09	12.90	Call	Currency Future	172	157	172	157	0.00
24/07/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1715	1845	1715	1845	0.00
24/07/2009	€ / R On 14-December-09	13.10	Call	Currency Future	151	139	151	139	0.00
24/07/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1894	2027	1894	2027	0.00
24/07/2009	€ / R On 14-December-09	13.60	Call	Currency Future	106	93	106	93	0.00
24/07/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2349	2482	2349	2482	0.00
24/07/2009	€ / R On 14-December-09	12.90	Call	Currency Future	172	157	172	157	0.00
24/07/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1715	1845	1715	1845	0.00
24/07/2009	€ / R On 14-September-09	12.60	Call	Currency Future	38	32	38	32	0.00
24/07/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1474	1611	1474	1611	0.00
24/07/2009	€ / R On 14-December-09	12.85	Call	Currency Future	177	162	177	162	0.00
24/07/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1670	1800	1670	1800	0.00
24/07/2009	€ / R On 14-December-09	13.05	Call	Currency Future	156	143	156	143	0.00
24/07/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1849	1982	1849	1982	0.00
24/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	53	44	53	44	0.00
24/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1239	1374	1239	1374	0.00
24/07/2009	€ / R On 14-September-09	12.55	Call	Currency Future	40	34	40	34	0.00
24/07/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1426	1563	1426	1563	0.00
24/07/2009	€ / R On 14-December-09	12.50	Call	Currency Future	223	202	223	202	0.00
24/07/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1366	1491	1366	1491	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	12.60	Call	Currency Future	209	189	209	189	0.00
24/07/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1452	1578	1452	1578	0.00
24/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	69	58	69	58	0.00
24/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1055	1187	1055	1187	0.00
24/07/2009	€ / R On 14-September-09	12.35	Call	Currency Future	53	44	53	44	0.00
24/07/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1239	1374	1239	1374	0.00
24/07/2009	€ / R On 14-September-09	12.85	Call	Currency Future	28	24	28	24	0.00
24/07/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1713	1853	1713	1853	0.00
24/07/2009	€ / R On 14-December-09	12.35	Call	Currency Future	248	224	248	224	0.00
24/07/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1241	1362	1241	1362	0.00
24/07/2009	€ / R On 14-December-09	12.65	Call	Currency Future	202	183	202	183	0.00
24/07/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1495	1622	1495	1622	0.00
24/07/2009	€ / R On 14-September-09	12.10	Call	Currency Future	75	62	75	62	0.00
24/07/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1010	1142	1010	1142	0.00
24/07/2009	€ / R On 14-September-09	12.20	Call	Currency Future	65	54	65	54	0.00
24/07/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1101	1234	1101	1234	0.00
24/07/2009	€ / R On 14-December-09	12.30	Call	Currency Future	256	231	256	231	0.00
24/07/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1199	1320	1199	1320	0.00
24/07/2009	€ / R On 14-December-09	12.40	Call	Currency Future	239	216	239	216	0.00
24/07/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1282	1405	1282	1405	0.00
24/07/2009	€ / R On 14-December-09	12.60	Call	Currency Future	209	189	209	189	0.00
24/07/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1452	1578	1452	1578	0.00
24/07/2009	€ / R On 14-September-09	12.15	Call	Currency Future	69	58	69	58	0.00
24/07/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1055	1187	1055	1187	0.00
24/07/2009	€ / R On 14-September-09	12.65	Call	Currency Future	35	30	35	30	0.00
24/07/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1521	1659	1521	1659	0.00
24/07/2009	€ / R On 14-December-09	10.65	Call	Currency Future	903	808	903	808	0.00
24/07/2009	€ / R On 14-December-09	10.65	Put	Currency Future	196	246	196	246	0.00
24/07/2009	€ / R On 14-December-09	11.15	Call	Currency Future	612	542	612	542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	11.15	Put	Currency Future	405	481	405	481	0.00
24/07/2009	€ / R On 14-December-09	14.65	Call	Currency Future	43	37	43	37	0.00
24/07/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3336	3476	3336	3476	0.00
24/07/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1044	939	1044	939	0.00
24/07/2009	€ / R On 14-December-09	10.45	Put	Currency Future	137	177	137	177	0.00
24/07/2009	€ / R On 14-December-09	10.95	Call	Currency Future	718	638	718	638	0.00
24/07/2009	€ / R On 14-December-09	10.95	Put	Currency Future	311	377	311	377	0.00
24/07/2009	€ / R On 14-December-09	11.45	Call	Currency Future	481	430	481	430	0.00
24/07/2009	€ / R On 14-December-09	11.45	Put	Currency Future	574	668	574	668	0.00
24/07/2009	€ / R On 14-December-09	14.75	Call	Currency Future	39	34	39	34	0.00
24/07/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3432	3573	3432	3573	0.00
24/07/2009	€ / R On 14-September-09	6.40	Call	Currency Future	4764	4621	4764	4621	0.00
24/07/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3264	3121	3264	3121	0.00
24/07/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1772	1631	1772	1631	0.00
24/07/2009	€ / R On 14-September-09	9.40	Put	Currency Future	8	10	8	10	0.00
24/07/2009	€ / R On 14-September-09	10.90	Call	Currency Future	443	359	443	359	0.00
24/07/2009	€ / R On 14-September-09	10.90	Put	Currency Future	179	238	179	238	0.00
24/07/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1	1	1	1	0.00
24/07/2009	€ / R On 14-September-09	15.40	Put	Currency Future	4237	4380	4237	4380	0.00
24/07/2009	€ / R On 14-September-09	16.90	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5736	5879	5736	5879	0.00
24/07/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	18.40	Put	Currency Future	7236	7379	7236	7379	0.00
24/07/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1845	1708	1845	1708	0.00
24/07/2009	€ / R On 14-December-09	9.55	Put	Currency Future	38	46	38	46	0.00
24/07/2009	€ / R On 14-December-09	11.05	Call	Currency Future	663	589	663	589	0.00
24/07/2009	€ / R On 14-December-09	11.05	Put	Currency Future	356	427	356	427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	15.55	Call	Currency Future	21	19	21	19	0.00
24/07/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4214	4357	4214	4357	0.00
24/07/2009	€ / R On 14-December-09	17.05	Call	Currency Future	9	9	9	9	0.00
24/07/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5702	5847	5702	5847	0.00
24/07/2009	€ / R On 14-December-09	18.55	Call	Currency Future	4	4	4	4	0.00
24/07/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7197	7342	7197	7342	0.00
24/07/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5064	4921	5064	4921	0.00
24/07/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3564	3421	3564	3421	0.00
24/07/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2068	1927	2068	1927	0.00
24/07/2009	€ / R On 14-September-09	9.10	Put	Currency Future	4	6	4	6	0.00
24/07/2009	€ / R On 14-September-09	10.60	Call	Currency Future	657	552	657	552	0.00
24/07/2009	€ / R On 14-September-09	10.60	Put	Currency Future	93	131	93	131	0.00
24/07/2009	€ / R On 14-September-09	15.10	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3938	4081	3938	4081	0.00
24/07/2009	€ / R On 14-September-09	16.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5436	5579	5436	5579	0.00
24/07/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6936	7079	6936	7079	0.00
24/07/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2133	1992	2133	1992	0.00
24/07/2009	€ / R On 14-December-09	9.25	Put	Currency Future	26	30	26	30	0.00
24/07/2009	€ / R On 14-December-09	10.75	Call	Currency Future	838	748	838	748	0.00
24/07/2009	€ / R On 14-December-09	10.75	Put	Currency Future	231	286	231	286	0.00
24/07/2009	€ / R On 14-December-09	15.25	Call	Currency Future	26	23	26	23	0.00
24/07/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3919	4061	3919	4061	0.00
24/07/2009	€ / R On 14-December-09	16.75	Call	Currency Future	11	10	11	10	0.00
24/07/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5404	5549	5404	5549	0.00
24/07/2009	€ / R On 14-December-09	18.25	Call	Currency Future	5	4	5	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
24/07/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6898	7043	6898	7043	0.00
24/07/2009	€ / R On 14-December-09	12.20	Call	Currency Future	275	248	275	248	0.00
24/07/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1118	1236	1118	1236	0.00
24/07/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5214	5071	5214	5071	0.00
24/07/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	7.45	Call	Currency Future	3714	3571	3714	3571	0.00
24/07/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2216	2075	2216	2075	0.00
24/07/2009	€ / R On 14-September-09	8.95	Put	Currency Future	2	4	2	4	0.00
24/07/2009	€ / R On 14-September-09	10.45	Call	Currency Future	778	664	778	664	0.00
24/07/2009	€ / R On 14-September-09	10.45	Put	Currency Future	64	93	64	93	0.00
24/07/2009	€ / R On 14-September-09	14.95	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3788	3931	3788	3931	0.00
24/07/2009	€ / R On 14-September-09	16.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	16.45	Put	Currency Future	5286	5429	5286	5429	0.00
24/07/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6786	6929	6786	6929	0.00
24/07/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2278	2136	2278	2136	0.00
24/07/2009	€ / R On 14-December-09	9.10	Put	Currency Future	21	25	21	25	0.00
24/07/2009	€ / R On 14-December-09	10.60	Call	Currency Future	937	839	937	839	0.00
24/07/2009	€ / R On 14-December-09	10.60	Put	Currency Future	180	228	180	228	0.00
24/07/2009	€ / R On 14-December-09	15.10	Call	Currency Future	29	25	29	25	0.00
24/07/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3772	3914	3772	3914	0.00
24/07/2009	€ / R On 14-December-09	16.60	Call	Currency Future	12	11	12	11	0.00
24/07/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5255	5399	5255	5399	0.00
24/07/2009	€ / R On 14-December-09	18.10	Call	Currency Future	5	5	5	5	0.00
24/07/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6748	6893	6748	6893	0.00
24/07/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3559	3415	3559	3415	0.00
24/07/2009	€ / R On 14-December-09	7.80	Put	Currency Future	2	3	2	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
24/07/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2572	2429	2572	2429	0.00
24/07/2009	€ / R On 14-December-09	8.80	Put	Currency Future	15	17	15	17	0.00
24/07/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1611	1476	1611	1476	0.00
24/07/2009	€ / R On 14-December-09	9.80	Put	Currency Future	54	65	54	65	0.00
24/07/2009	€ / R On 14-December-09	10.80	Call	Currency Future	807	719	807	719	0.00
24/07/2009	€ / R On 14-December-09	10.80	Put	Currency Future	250	308	250	308	0.00
24/07/2009	€ / R On 14-December-09	14.80	Call	Currency Future	38	33	38	33	0.00
24/07/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3481	3621	3481	3621	0.00
24/07/2009	€ / R On 14-December-09	15.80	Call	Currency Future	18	16	18	16	0.00
24/07/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4461	4605	4461	4605	0.00
24/07/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3659	3514	3659	3514	0.00
24/07/2009	€ / R On 14-December-09	7.70	Put	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2670	2527	2670	2527	0.00
24/07/2009	€ / R On 14-December-09	8.70	Put	Currency Future	13	15	13	15	0.00
24/07/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1704	1568	1704	1568	0.00
24/07/2009	€ / R On 14-December-09	9.70	Put	Currency Future	47	57	47	57	0.00
24/07/2009	€ / R On 14-December-09	10.70	Call	Currency Future	870	777	870	777	0.00
24/07/2009	€ / R On 14-December-09	10.70	Put	Currency Future	213	266	213	266	0.00
24/07/2009	€ / R On 14-December-09	14.70	Call	Currency Future	41	36	41	36	0.00
24/07/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3384	3524	3384	3524	0.00
24/07/2009	€ / R On 14-December-09	15.70	Call	Currency Future	19	17	19	17	0.00
24/07/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4362	4506	4362	4506	0.00
24/07/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3708	3564	3708	3564	0.00
24/07/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1	2	1	2	0.00
24/07/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2719	2576	2719	2576	0.00
24/07/2009	€ / R On 14-December-09	8.65	Put	Currency Future	12	14	12	14	0.00
24/07/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1751	1614	1751	1614	0.00
24/07/2009	€ / R On 14-December-09	9.65	Put	Currency Future	44	53	44	53	0.00
24/07/2009	€ / R On 14-December-09	15.65	Call	Currency Future	20	18	20	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
24/07/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4313	4456	4313	4456	0.00
24/07/2009	€ / R On 14-September-09	11.40	Call	Currency Future	207	171	207	171	0.00
24/07/2009	€ / R On 14-September-09	11.40	Put	Currency Future	443	550	443	550	0.00
24/07/2009	€ / R On 14-September-09	11.90	Call	Currency Future	99	82	99	82	0.00
24/07/2009	€ / R On 14-September-09	11.90	Put	Currency Future	835	962	835	962	0.00
24/07/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3460	3315	3460	3315	0.00
24/07/2009	€ / R On 14-December-09	7.90	Put	Currency Future	3	4	3	4	0.00
24/07/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2474	2331	2474	2331	0.00
24/07/2009	€ / R On 14-December-09	8.90	Put	Currency Future	17	19	17	19	0.00
24/07/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1519	1386	1519	1386	0.00
24/07/2009	€ / R On 14-December-09	9.90	Put	Currency Future	62	74	62	74	0.00
24/07/2009	€ / R On 14-December-09	10.90	Call	Currency Future	747	664	747	664	0.00
24/07/2009	€ / R On 14-December-09	10.90	Put	Currency Future	290	353	290	353	0.00
24/07/2009	€ / R On 14-December-09	14.90	Call	Currency Future	35	30	35	30	0.00
24/07/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3578	3719	3578	3719	0.00
24/07/2009	€ / R On 14-December-09	15.90	Call	Currency Future	17	15	17	15	0.00
24/07/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4560	4704	4560	4704	0.00
24/07/2009	€ / R On 14-September-09	11.60	Call	Currency Future	154	127	154	127	0.00
24/07/2009	€ / R On 14-September-09	11.60	Put	Currency Future	590	707	590	707	0.00
24/07/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3361	3216	3361	3216	0.00
24/07/2009	€ / R On 14-December-09	8.00	Put	Currency Future	4	5	4	5	0.00
24/07/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2376	2233	2376	2233	0.00
24/07/2009	€ / R On 14-December-09	9.00	Put	Currency Future	19	22	19	22	0.00
24/07/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1428	1296	1428	1296	0.00
24/07/2009	€ / R On 14-December-09	10.00	Put	Currency Future	71	85	71	85	0.00
24/07/2009	€ / R On 14-December-09	11.00	Call	Currency Future	690	613	690	613	0.00
24/07/2009	€ / R On 14-December-09	11.00	Put	Currency Future	333	401	333	401	0.00
24/07/2009	€ / R On 14-December-09	15.00	Call	Currency Future	32	28	32	28	0.00
24/07/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3675	3816	3675	3816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	16.00	Call	Currency Future	16	15	16	15	0.00
24/07/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4659	4803	4659	4803	0.00
24/07/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3262	3118	3262	3118	0.00
24/07/2009	€ / R On 14-December-09	8.10	Put	Currency Future	5	6	5	6	0.00
24/07/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1338	1208	1338	1208	0.00
24/07/2009	€ / R On 14-December-09	10.10	Put	Currency Future	81	97	81	97	0.00
24/07/2009	€ / R On 14-December-09	11.10	Call	Currency Future	637	565	637	565	0.00
24/07/2009	€ / R On 14-December-09	11.10	Put	Currency Future	380	453	380	453	0.00
24/07/2009	€ / R On 14-December-09	16.10	Call	Currency Future	15	14	15	14	0.00
24/07/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4758	4902	4758	4902	0.00
24/07/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3316	3171	3316	3171	0.00
24/07/2009	€ / R On 15-March-10	8.25	Put	Currency Future	17	19	17	19	0.00
24/07/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2336	2193	2336	2193	0.00
24/07/2009	€ / R On 15-March-10	9.25	Put	Currency Future	38	41	38	41	0.00
24/07/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1447	1330	1447	1330	0.00
24/07/2009	€ / R On 15-March-10	10.25	Put	Currency Future	148	179	148	179	0.00
24/07/2009	€ / R On 15-March-10	11.25	Call	Currency Future	815	742	815	742	0.00
24/07/2009	€ / R On 15-March-10	11.25	Put	Currency Future	516	591	516	591	0.00
24/07/2009	€ / R On 15-March-10	13.25	Call	Currency Future	289	268	289	268	0.00
24/07/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1990	2117	1990	2117	0.00
24/07/2009	€ / R On 15-March-10	14.25	Call	Currency Future	177	162	177	162	0.00
24/07/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2878	3010	2878	3010	0.00
24/07/2009	€ / R On 15-March-10	15.25	Call	Currency Future	109	100	109	100	0.00
24/07/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3810	3949	3810	3949	0.00
24/07/2009	€ / R On 15-March-10	16.25	Call	Currency Future	59	52	59	52	0.00
24/07/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4760	4900	4760	4900	0.00
24/07/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3311	3167	3311	3167	0.00
24/07/2009	€ / R On 14-December-09	8.05	Put	Currency Future	4	6	4	6	0.00
24/07/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2327	2185	2327	2185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	9.05	Put	Currency Future	20	23	20	23	0.00
24/07/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1383	1252	1383	1252	0.00
24/07/2009	€ / R On 14-December-09	10.05	Put	Currency Future	76	90	76	90	0.00
24/07/2009	€ / R On 14-December-09	15.05	Call	Currency Future	30	26	30	26	0.00
24/07/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3723	3865	3723	3865	0.00
24/07/2009	€ / R On 14-December-09	16.05	Call	Currency Future	16	14	16	14	0.00
24/07/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4709	4853	4709	4853	0.00
24/07/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3365	3220	3365	3220	0.00
24/07/2009	€ / R On 15-March-10	8.20	Put	Currency Future	16	18	16	18	0.00
24/07/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2385	2241	2385	2241	0.00
24/07/2009	€ / R On 15-March-10	9.20	Put	Currency Future	36	39	36	39	0.00
24/07/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1487	1369	1487	1369	0.00
24/07/2009	€ / R On 15-March-10	10.20	Put	Currency Future	138	167	138	167	0.00
24/07/2009	€ / R On 15-March-10	11.20	Call	Currency Future	839	765	839	765	0.00
24/07/2009	€ / R On 15-March-10	11.20	Put	Currency Future	490	563	490	563	0.00
24/07/2009	€ / R On 15-March-10	13.20	Call	Currency Future	296	274	296	274	0.00
24/07/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1947	2072	1947	2072	0.00
24/07/2009	€ / R On 15-March-10	14.20	Call	Currency Future	182	166	182	166	0.00
24/07/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2833	2964	2833	2964	0.00
24/07/2009	€ / R On 15-March-10	15.20	Call	Currency Future	112	103	112	103	0.00
24/07/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3763	3901	3763	3901	0.00
24/07/2009	€ / R On 15-March-10	16.20	Call	Currency Future	61	54	61	54	0.00
24/07/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4712	4852	4712	4852	0.00
24/07/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3463	3318	3463	3318	0.00
24/07/2009	€ / R On 15-March-10	8.10	Put	Currency Future	14	16	14	16	0.00
24/07/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2483	2339	2483	2339	0.00
24/07/2009	€ / R On 15-March-10	9.10	Put	Currency Future	34	37	34	37	0.00
24/07/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1568	1447	1568	1447	0.00
24/07/2009	€ / R On 15-March-10	10.10	Put	Currency Future	119	145	119	145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	11.10	Call	Currency Future	890	812	890	812	0.00
24/07/2009	€ / R On 15-March-10	11.10	Put	Currency Future	441	510	441	510	0.00
24/07/2009	€ / R On 15-March-10	13.10	Call	Currency Future	309	286	309	286	0.00
24/07/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1860	1984	1860	1984	0.00
24/07/2009	€ / R On 15-March-10	14.10	Call	Currency Future	191	175	191	175	0.00
24/07/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2742	2873	2742	2873	0.00
24/07/2009	€ / R On 15-March-10	15.10	Call	Currency Future	117	107	117	107	0.00
24/07/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3668	3806	3668	3806	0.00
24/07/2009	€ / R On 15-March-10	16.10	Call	Currency Future	65	58	65	58	0.00
24/07/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4616	4756	4616	4756	0.00
24/07/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3510	3365	3510	3365	0.00
24/07/2009	€ / R On 14-December-09	7.85	Put	Currency Future	3	3	3	3	0.00
24/07/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2523	2380	2523	2380	0.00
24/07/2009	€ / R On 14-December-09	8.85	Put	Currency Future	16	18	16	18	0.00
24/07/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1565	1431	1565	1431	0.00
24/07/2009	€ / R On 14-December-09	9.85	Put	Currency Future	58	69	58	69	0.00
24/07/2009	€ / R On 14-December-09	10.85	Call	Currency Future	776	691	776	691	0.00
24/07/2009	€ / R On 14-December-09	10.85	Put	Currency Future	269	330	269	330	0.00
24/07/2009	€ / R On 14-December-09	15.85	Call	Currency Future	17	16	17	16	0.00
24/07/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4510	4654	4510	4654	0.00
24/07/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3513	3367	3513	3367	0.00
24/07/2009	€ / R On 15-March-10	8.05	Put	Currency Future	14	16	14	16	0.00
24/07/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2532	2387	2532	2387	0.00
24/07/2009	€ / R On 15-March-10	9.05	Put	Currency Future	33	35	33	35	0.00
24/07/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1609	1487	1609	1487	0.00
24/07/2009	€ / R On 15-March-10	10.05	Put	Currency Future	110	135	110	135	0.00
24/07/2009	€ / R On 15-March-10	11.05	Call	Currency Future	917	836	917	836	0.00
24/07/2009	€ / R On 15-March-10	11.05	Put	Currency Future	418	485	418	485	0.00
24/07/2009	€ / R On 15-March-10	13.05	Call	Currency Future	316	293	316	293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1817	1941	1817	1941	0.00
24/07/2009	€ / R On 15-March-10	14.05	Call	Currency Future	196	179	196	179	0.00
24/07/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2697	2827	2697	2827	0.00
24/07/2009	€ / R On 15-March-10	15.05	Call	Currency Future	120	110	120	110	0.00
24/07/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3621	3758	3621	3758	0.00
24/07/2009	€ / R On 15-March-10	16.05	Call	Currency Future	68	60	68	60	0.00
24/07/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4569	4708	4569	4708	0.00
24/07/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3414	3269	3414	3269	0.00
24/07/2009	€ / R On 15-March-10	8.15	Put	Currency Future	15	17	15	17	0.00
24/07/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2434	2290	2434	2290	0.00
24/07/2009	€ / R On 15-March-10	9.15	Put	Currency Future	35	38	35	38	0.00
24/07/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1527	1407	1527	1407	0.00
24/07/2009	€ / R On 15-March-10	10.15	Put	Currency Future	128	156	128	156	0.00
24/07/2009	€ / R On 15-March-10	11.15	Call	Currency Future	864	788	864	788	0.00
24/07/2009	€ / R On 15-March-10	11.15	Put	Currency Future	466	536	466	536	0.00
24/07/2009	€ / R On 15-March-10	13.15	Call	Currency Future	302	280	302	280	0.00
24/07/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1903	2028	1903	2028	0.00
24/07/2009	€ / R On 15-March-10	14.15	Call	Currency Future	186	170	186	170	0.00
24/07/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2787	2919	2787	2919	0.00
24/07/2009	€ / R On 15-March-10	15.15	Call	Currency Future	114	105	114	105	0.00
24/07/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3715	3853	3715	3853	0.00
24/07/2009	€ / R On 15-March-10	16.15	Call	Currency Future	63	56	63	56	0.00
24/07/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4664	4804	4664	4804	0.00
24/07/2009	€ / R On 14-September-09	11.15	Call	Currency Future	299	246	299	246	0.00
24/07/2009	€ / R On 14-September-09	11.15	Put	Currency Future	285	375	285	375	0.00
24/07/2009	€ / R On 14-September-09	11.85	Call	Currency Future	107	88	107	88	0.00
24/07/2009	€ / R On 14-September-09	11.85	Put	Currency Future	793	918	793	918	0.00
24/07/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3661	3515	3661	3515	0.00
24/07/2009	€ / R On 15-March-10	7.90	Put	Currency Future	12	13	12	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2678	2534	2678	2534	0.00
24/07/2009	€ / R On 15-March-10	8.90	Put	Currency Future	29	32	29	32	0.00
24/07/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1735	1609	1735	1609	0.00
24/07/2009	€ / R On 15-March-10	9.90	Put	Currency Future	87	108	87	108	0.00
24/07/2009	€ / R On 15-March-10	10.90	Call	Currency Future	1000	914	1000	914	0.00
24/07/2009	€ / R On 15-March-10	10.90	Put	Currency Future	351	412	351	412	0.00
24/07/2009	€ / R On 15-March-10	12.90	Call	Currency Future	339	313	339	313	0.00
24/07/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1690	1811	1690	1811	0.00
24/07/2009	€ / R On 15-March-10	13.90	Call	Currency Future	212	194	212	194	0.00
24/07/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2563	2692	2563	2692	0.00
24/07/2009	€ / R On 15-March-10	14.90	Call	Currency Future	129	118	129	118	0.00
24/07/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3480	3616	3480	3616	0.00
24/07/2009	€ / R On 15-March-10	15.90	Call	Currency Future	75	66	75	66	0.00
24/07/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4426	4565	4426	4565	0.00
24/07/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3759	3614	3759	3614	0.00
24/07/2009	€ / R On 15-March-10	7.80	Put	Currency Future	10	12	10	12	0.00
24/07/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2776	2631	2776	2631	0.00
24/07/2009	€ / R On 15-March-10	8.80	Put	Currency Future	27	30	27	30	0.00
24/07/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1822	1694	1822	1694	0.00
24/07/2009	€ / R On 15-March-10	9.80	Put	Currency Future	73	92	73	92	0.00
24/07/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1060	969	1060	969	0.00
24/07/2009	€ / R On 15-March-10	10.80	Put	Currency Future	311	368	311	368	0.00
24/07/2009	€ / R On 15-March-10	12.80	Call	Currency Future	355	328	355	328	0.00
24/07/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1606	1726	1606	1726	0.00
24/07/2009	€ / R On 15-March-10	13.80	Call	Currency Future	223	204	223	204	0.00
24/07/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2474	2602	2474	2602	0.00
24/07/2009	€ / R On 15-March-10	14.80	Call	Currency Future	135	124	135	124	0.00
24/07/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3386	3522	3386	3522	0.00
24/07/2009	€ / R On 15-March-10	15.80	Call	Currency Future	80	71	80	71	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4331	4469	4331	4469	0.00
24/07/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3710	3564	3710	3564	0.00
24/07/2009	€ / R On 15-March-10	7.85	Put	Currency Future	11	13	11	13	0.00
24/07/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2727	2583	2727	2583	0.00
24/07/2009	€ / R On 15-March-10	8.85	Put	Currency Future	28	31	28	31	0.00
24/07/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1779	1651	1779	1651	0.00
24/07/2009	€ / R On 15-March-10	9.85	Put	Currency Future	80	100	80	100	0.00
24/07/2009	€ / R On 15-March-10	10.85	Call	Currency Future	1030	941	1030	941	0.00
24/07/2009	€ / R On 15-March-10	10.85	Put	Currency Future	331	390	331	390	0.00
24/07/2009	€ / R On 15-March-10	12.85	Call	Currency Future	347	320	347	320	0.00
24/07/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1648	1769	1648	1769	0.00
24/07/2009	€ / R On 15-March-10	13.85	Call	Currency Future	218	199	218	199	0.00
24/07/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2519	2647	2519	2647	0.00
24/07/2009	€ / R On 15-March-10	14.85	Call	Currency Future	132	121	132	121	0.00
24/07/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3433	3569	3433	3569	0.00
24/07/2009	€ / R On 15-March-10	15.85	Call	Currency Future	78	69	78	69	0.00
24/07/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4379	4517	4379	4517	0.00
24/07/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3562	3417	3562	3417	0.00
24/07/2009	€ / R On 15-March-10	8.00	Put	Currency Future	13	15	13	15	0.00
24/07/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2580	2436	2580	2436	0.00
24/07/2009	€ / R On 15-March-10	9.00	Put	Currency Future	31	34	31	34	0.00
24/07/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1651	1527	1651	1527	0.00
24/07/2009	€ / R On 15-March-10	10.00	Put	Currency Future	102	125	102	125	0.00
24/07/2009	€ / R On 15-March-10	11.00	Call	Currency Future	944	862	944	862	0.00
24/07/2009	€ / R On 15-March-10	11.00	Put	Currency Future	395	460	395	460	0.00
24/07/2009	€ / R On 15-March-10	13.00	Call	Currency Future	324	299	324	299	0.00
24/07/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1775	1897	1775	1897	0.00
24/07/2009	€ / R On 15-March-10	14.00	Call	Currency Future	201	184	201	184	0.00
24/07/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2652	2782	2652	2782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	15.00	Call	Currency Future	123	113	123	113	0.00
24/07/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3574	3711	3574	3711	0.00
24/07/2009	€ / R On 15-March-10	16.00	Call	Currency Future	70	62	70	62	0.00
24/07/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4521	4660	4521	4660	0.00
24/07/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3609	3464	3609	3464	0.00
24/07/2009	€ / R On 14-December-09	7.75	Put	Currency Future	2	3	2	3	0.00
24/07/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2621	2477	2621	2477	0.00
24/07/2009	€ / R On 14-December-09	8.75	Put	Currency Future	14	16	14	16	0.00
24/07/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1658	1522	1658	1522	0.00
24/07/2009	€ / R On 14-December-09	9.75	Put	Currency Future	51	60	51	60	0.00
24/07/2009	€ / R On 14-December-09	15.75	Call	Currency Future	19	17	19	17	0.00
24/07/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4412	4555	4412	4555	0.00
24/07/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3611	3466	3611	3466	0.00
24/07/2009	€ / R On 15-March-10	7.95	Put	Currency Future	12	14	12	14	0.00
24/07/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2629	2485	2629	2485	0.00
24/07/2009	€ / R On 15-March-10	8.95	Put	Currency Future	30	33	30	33	0.00
24/07/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1693	1568	1693	1568	0.00
24/07/2009	€ / R On 15-March-10	9.95	Put	Currency Future	94	116	94	116	0.00
24/07/2009	€ / R On 15-March-10	10.95	Call	Currency Future	972	888	972	888	0.00
24/07/2009	€ / R On 15-March-10	10.95	Put	Currency Future	373	436	373	436	0.00
24/07/2009	€ / R On 15-March-10	12.95	Call	Currency Future	331	306	331	306	0.00
24/07/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1732	1854	1732	1854	0.00
24/07/2009	€ / R On 15-March-10	13.95	Call	Currency Future	207	189	207	189	0.00
24/07/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2608	2737	2608	2737	0.00
24/07/2009	€ / R On 15-March-10	14.95	Call	Currency Future	126	115	126	115	0.00
24/07/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3527	3663	3527	3663	0.00
24/07/2009	€ / R On 15-March-10	15.95	Call	Currency Future	72	64	72	64	0.00
24/07/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4474	4612	4474	4612	0.00
24/07/2009	€ / R On 14-September-09	11.05	Call	Currency Future	352	284	352	284	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	11.05	Put	Currency Future	238	314	238	314	0.00
24/07/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3758	3613	3758	3613	0.00
24/07/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1	2	1	2	0.00
24/07/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2768	2625	2768	2625	0.00
24/07/2009	€ / R On 14-December-09	8.60	Put	Currency Future	11	13	11	13	0.00
24/07/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1798	1661	1798	1661	0.00
24/07/2009	€ / R On 14-December-09	9.60	Put	Currency Future	41	49	41	49	0.00
24/07/2009	€ / R On 14-December-09	15.60	Call	Currency Future	20	18	20	18	0.00
24/07/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4263	4407	4263	4407	0.00
24/07/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3758	3613	3758	3613	0.00
24/07/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1	2	1	2	0.00
24/07/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3809	3663	3809	3663	0.00
24/07/2009	€ / R On 15-March-10	7.75	Put	Currency Future	10	11	10	11	0.00
24/07/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2825	2680	2825	2680	0.00
24/07/2009	€ / R On 15-March-10	8.75	Put	Currency Future	26	29	26	29	0.00
24/07/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1866	1737	1866	1737	0.00
24/07/2009	€ / R On 15-March-10	9.75	Put	Currency Future	67	85	67	85	0.00
24/07/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1090	998	1090	998	0.00
24/07/2009	€ / R On 15-March-10	10.75	Put	Currency Future	291	346	291	346	0.00
24/07/2009	€ / R On 15-March-10	12.75	Call	Currency Future	364	336	364	336	0.00
24/07/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1565	1684	1565	1684	0.00
24/07/2009	€ / R On 15-March-10	13.75	Call	Currency Future	229	209	229	209	0.00
24/07/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2430	2558	2430	2558	0.00
24/07/2009	€ / R On 15-March-10	14.75	Call	Currency Future	138	127	138	127	0.00
24/07/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3339	3475	3339	3475	0.00
24/07/2009	€ / R On 15-March-10	15.75	Call	Currency Future	83	74	83	74	0.00
24/07/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4284	4422	4284	4422	0.00
24/07/2009	€ / R On 14-September-09	10.95	Call	Currency Future	411	331	411	331	0.00
24/07/2009	€ / R On 14-September-09	10.95	Put	Currency Future	197	261	197	261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3858	3713	3858	3713	0.00
24/07/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1	1	1	1	0.00
24/07/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2867	2723	2867	2723	0.00
24/07/2009	€ / R On 14-December-09	8.50	Put	Currency Future	10	12	10	12	0.00
24/07/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1893	1754	1893	1754	0.00
24/07/2009	€ / R On 14-December-09	9.50	Put	Currency Future	36	43	36	43	0.00
24/07/2009	€ / R On 14-December-09	10.50	Call	Currency Future	1007	905	1007	905	0.00
24/07/2009	€ / R On 14-December-09	10.50	Put	Currency Future	150	193	150	193	0.00
24/07/2009	€ / R On 14-December-09	14.50	Call	Currency Future	49	43	49	43	0.00
24/07/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3192	3331	3192	3331	0.00
24/07/2009	€ / R On 14-December-09	15.50	Call	Currency Future	21	19	21	19	0.00
24/07/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4164	4308	4164	4308	0.00
24/07/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3858	3712	3858	3712	0.00
24/07/2009	€ / R On 15-March-10	7.70	Put	Currency Future	9	11	9	11	0.00
24/07/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2874	2729	2874	2729	0.00
24/07/2009	€ / R On 15-March-10	8.70	Put	Currency Future	26	28	26	28	0.00
24/07/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1910	1780	1910	1780	0.00
24/07/2009	€ / R On 15-March-10	9.70	Put	Currency Future	61	78	61	78	0.00
24/07/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1122	1027	1122	1027	0.00
24/07/2009	€ / R On 15-March-10	10.70	Put	Currency Future	273	326	273	326	0.00
24/07/2009	€ / R On 15-March-10	12.70	Call	Currency Future	373	344	373	344	0.00
24/07/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1524	1642	1524	1642	0.00
24/07/2009	€ / R On 15-March-10	13.70	Call	Currency Future	235	215	235	215	0.00
24/07/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2386	2513	2386	2513	0.00
24/07/2009	€ / R On 15-March-10	14.70	Call	Currency Future	142	130	142	130	0.00
24/07/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3293	3428	3293	3428	0.00
24/07/2009	€ / R On 15-March-10	15.70	Call	Currency Future	86	76	86	76	0.00
24/07/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4237	4375	4237	4375	0.00
24/07/2009	€ / R On 14-September-09	10.75	Call	Currency Future	545	450	545	450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	10.75	Put	Currency Future	131	179	131	179	0.00
24/07/2009	€ / R On 14-September-09	10.85	Call	Currency Future	476	388	476	388	0.00
24/07/2009	€ / R On 14-September-09	10.85	Put	Currency Future	162	217	162	217	0.00
24/07/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4058	3912	4058	3912	0.00
24/07/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1	1	1	1	0.00
24/07/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3064	2920	3064	2920	0.00
24/07/2009	€ / R On 14-December-09	8.30	Put	Currency Future	7	9	7	9	0.00
24/07/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2084	1944	2084	1944	0.00
24/07/2009	€ / R On 14-December-09	9.30	Put	Currency Future	27	32	27	32	0.00
24/07/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1162	1046	1162	1046	0.00
24/07/2009	€ / R On 14-December-09	10.30	Put	Currency Future	105	134	105	134	0.00
24/07/2009	€ / R On 14-December-09	14.30	Call	Currency Future	58	51	58	51	0.00
24/07/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3001	3139	3001	3139	0.00
24/07/2009	€ / R On 14-December-09	15.30	Call	Currency Future	25	22	25	22	0.00
24/07/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3968	4110	3968	4110	0.00
24/07/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4056	3910	4056	3910	0.00
24/07/2009	€ / R On 15-March-10	7.50	Put	Currency Future	7	9	7	9	0.00
24/07/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3071	2926	3071	2926	0.00
24/07/2009	€ / R On 15-March-10	8.50	Put	Currency Future	22	24	22	24	0.00
24/07/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2094	1957	2094	1957	0.00
24/07/2009	€ / R On 15-March-10	9.50	Put	Currency Future	45	55	45	55	0.00
24/07/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1257	1152	1257	1152	0.00
24/07/2009	€ / R On 15-March-10	10.50	Put	Currency Future	208	250	208	250	0.00
24/07/2009	€ / R On 15-March-10	12.50	Call	Currency Future	411	378	411	378	0.00
24/07/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1362	1477	1362	1477	0.00
24/07/2009	€ / R On 15-March-10	13.50	Call	Currency Future	260	239	260	239	0.00
24/07/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2211	2337	2211	2337	0.00
24/07/2009	€ / R On 15-March-10	14.50	Call	Currency Future	156	143	156	143	0.00
24/07/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3107	3241	3107	3241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	15.50	Call	Currency Future	97	88	97	88	0.00
24/07/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4049	4186	4049	4186	0.00
24/07/2009	€ / R On 14-September-09	10.70	Call	Currency Future	581	482	581	482	0.00
24/07/2009	€ / R On 14-September-09	10.70	Put	Currency Future	117	162	117	162	0.00
24/07/2009	€ / R On 14-September-09	10.80	Call	Currency Future	510	418	510	418	0.00
24/07/2009	€ / R On 14-September-09	10.80	Put	Currency Future	146	198	146	198	0.00
24/07/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4157	4012	4157	4012	0.00
24/07/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	1	0	1	0.00
24/07/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3163	3019	3163	3019	0.00
24/07/2009	€ / R On 14-December-09	8.20	Put	Currency Future	6	8	6	8	0.00
24/07/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2181	2040	2181	2040	0.00
24/07/2009	€ / R On 14-December-09	9.20	Put	Currency Future	24	28	24	28	0.00
24/07/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1249	1122	1249	1122	0.00
24/07/2009	€ / R On 14-December-09	10.20	Put	Currency Future	92	110	92	110	0.00
24/07/2009	€ / R On 14-December-09	14.20	Call	Currency Future	63	55	63	55	0.00
24/07/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2906	3044	2906	3044	0.00
24/07/2009	€ / R On 14-December-09	15.20	Call	Currency Future	27	23	27	23	0.00
24/07/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3870	4012	3870	4012	0.00
24/07/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4204	4059	4204	4059	0.00
24/07/2009	€ / R On 15-March-10	7.35	Put	Currency Future	5	7	5	7	0.00
24/07/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3218	3073	3218	3073	0.00
24/07/2009	€ / R On 15-March-10	8.35	Put	Currency Future	19	21	19	21	0.00
24/07/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2239	2096	2239	2096	0.00
24/07/2009	€ / R On 15-March-10	9.35	Put	Currency Future	40	44	40	44	0.00
24/07/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1369	1256	1369	1256	0.00
24/07/2009	€ / R On 15-March-10	10.35	Put	Currency Future	170	204	170	204	0.00
24/07/2009	€ / R On 15-March-10	12.35	Call	Currency Future	444	408	444	408	0.00
24/07/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1245	1356	1245	1356	0.00
24/07/2009	€ / R On 15-March-10	13.35	Call	Currency Future	277	257	277	257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2078	2205	2078	2205	0.00
24/07/2009	€ / R On 15-March-10	14.35	Call	Currency Future	168	154	168	154	0.00
24/07/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2970	3102	2970	3102	0.00
24/07/2009	€ / R On 15-March-10	15.35	Call	Currency Future	104	96	104	96	0.00
24/07/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3905	4044	3905	4044	0.00
24/07/2009	€ / R On 14-September-09	7.00	Call	Currency Future	4164	4021	4164	4021	0.00
24/07/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3164	3021	3164	3021	0.00
24/07/2009	€ / R On 14-September-09	8.00	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.00	Call	Currency Future	2167	2026	2167	2026	0.00
24/07/2009	€ / R On 14-September-09	9.00	Put	Currency Future	2	5	2	5	0.00
24/07/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1186	1049	1186	1049	0.00
24/07/2009	€ / R On 14-September-09	10.00	Put	Currency Future	21	28	21	28	0.00
24/07/2009	€ / R On 14-September-09	15.00	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-September-09	15.00	Put	Currency Future	3838	3981	3838	3981	0.00
24/07/2009	€ / R On 14-September-09	17.00	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.00	Put	Currency Future	5836	5979	5836	5979	0.00
24/07/2009	€ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.00	Put	Currency Future	7836	7979	7836	7979	0.00
24/07/2009	€ / R On 14-December-09	17.20	Call	Currency Future	9	8	9	8	0.00
24/07/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5852	5997	5852	5997	0.00
24/07/2009	€ / R On 14-December-09	19.20	Call	Currency Future	3	3	3	3	0.00
24/07/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7846	7991	7846	7991	0.00
24/07/2009	€ / R On 15-March-10	17.35	Call	Currency Future	26	23	26	23	0.00
24/07/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5828	5971	5828	5971	0.00
24/07/2009	€ / R On 15-March-10	19.35	Call	Currency Future	13	12	13	12	0.00
24/07/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7814	7960	7814	7960	0.00
24/07/2009	€ / R On 14-September-09	7.15	Call	Currency Future	4014	3871	4014	3871	0.00
24/07/2009	€ / R On 14-September-09	7.15	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
24/07/2009	€ / R On 14-September-09	8.15	Call	Currency Future	3014	2871	3014	2871	0.00
24/07/2009	€ / R On 14-September-09	8.15	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.15	Call	Currency Future	2019	1877	2019	1877	0.00
24/07/2009	€ / R On 14-September-09	9.15	Put	Currency Future	5	7	5	7	0.00
24/07/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1042	914	1042	914	0.00
24/07/2009	€ / R On 14-September-09	10.15	Put	Currency Future	28	43	28	43	0.00
24/07/2009	€ / R On 14-September-09	15.15	Call	Currency Future	2	1	2	1	0.00
24/07/2009	€ / R On 14-September-09	15.15	Put	Currency Future	3988	4131	3988	4131	0.00
24/07/2009	€ / R On 14-September-09	17.15	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.15	Put	Currency Future	5986	6129	5986	6129	0.00
24/07/2009	€ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.15	Put	Currency Future	7986	8129	7986	8129	0.00
24/07/2009	€ / R On 14-December-09	17.30	Call	Currency Future	8	8	8	8	0.00
24/07/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5951	6096	5951	6096	0.00
24/07/2009	€ / R On 14-December-09	19.30	Call	Currency Future	3	2	3	2	0.00
24/07/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7946	8091	7946	8091	0.00
24/07/2009	€ / R On 15-March-10	17.50	Call	Currency Future	24	22	24	22	0.00
24/07/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5975	6120	5975	6120	0.00
24/07/2009	€ / R On 15-March-10	19.50	Call	Currency Future	12	11	12	11	0.00
24/07/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7963	8109	7963	8109	0.00
24/07/2009	€ / R On 14-September-09	7.25	Call	Currency Future	3914	3771	3914	3771	0.00
24/07/2009	€ / R On 14-September-09	7.25	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.25	Call	Currency Future	2914	2771	2914	2771	0.00
24/07/2009	€ / R On 14-September-09	8.25	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1920	1779	1920	1779	0.00
24/07/2009	€ / R On 14-September-09	9.25	Put	Currency Future	6	8	6	8	0.00
24/07/2009	€ / R On 14-September-09	10.25	Call	Currency Future	952	827	952	827	0.00
24/07/2009	€ / R On 14-September-09	10.25	Put	Currency Future	38	57	38	57	0.00
24/07/2009	€ / R On 14-September-09	15.25	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	15.25	Put	Currency Future	4087	4230	4087	4230	0.00
24/07/2009	€ / R On 14-September-09	17.25	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.25	Put	Currency Future	6086	6229	6086	6229	0.00
24/07/2009	€ / R On 14-September-09	19.25	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.25	Put	Currency Future	8086	8229	8086	8229	0.00
24/07/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3958	3813	3958	3813	0.00
24/07/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1	1	1	1	0.00
24/07/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2966	2822	2966	2822	0.00
24/07/2009	€ / R On 14-December-09	8.40	Put	Currency Future	9	10	9	10	0.00
24/07/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1988	1849	1988	1849	0.00
24/07/2009	€ / R On 14-December-09	9.40	Put	Currency Future	31	37	31	37	0.00
24/07/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1081	974	1081	974	0.00
24/07/2009	€ / R On 14-December-09	10.40	Put	Currency Future	124	162	124	162	0.00
24/07/2009	€ / R On 14-December-09	15.40	Call	Currency Future	23	21	23	21	0.00
24/07/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4066	4209	4066	4209	0.00
24/07/2009	€ / R On 14-December-09	17.40	Call	Currency Future	8	7	8	7	0.00
24/07/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6051	6196	6051	6196	0.00
24/07/2009	€ / R On 14-December-09	19.40	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8045	8191	8045	8191	0.00
24/07/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3957	3811	3957	3811	0.00
24/07/2009	€ / R On 15-March-10	7.60	Put	Currency Future	8	10	8	10	0.00
24/07/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2973	2828	2973	2828	0.00
24/07/2009	€ / R On 15-March-10	8.60	Put	Currency Future	24	26	24	26	0.00
24/07/2009	€ / R On 15-March-10	9.60	Call	Currency Future	2000	1868	2000	1868	0.00
24/07/2009	€ / R On 15-March-10	9.60	Put	Currency Future	51	66	51	66	0.00
24/07/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1187	1088	1187	1088	0.00
24/07/2009	€ / R On 15-March-10	10.60	Put	Currency Future	238	287	238	287	0.00
24/07/2009	€ / R On 15-March-10	13.60	Call	Currency Future	248	227	248	227	0.00
24/07/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2299	2425	2299	2425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 15-March-10	15.60	Call	Currency Future	92	82	92	82	0.00
24/07/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4143	4280	4143	4280	0.00
24/07/2009	€ / R On 15-March-10	17.60	Call	Currency Future	22	21	22	21	0.00
24/07/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6073	6219	6073	6219	0.00
24/07/2009	€ / R On 15-March-10	19.60	Call	Currency Future	12	10	12	10	0.00
24/07/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8063	8209	8063	8209	0.00
24/07/2009	€ / R On 14-September-09	7.30	Call	Currency Future	3864	3721	3864	3721	0.00
24/07/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.30	Call	Currency Future	2864	2721	2864	2721	0.00
24/07/2009	€ / R On 14-September-09	8.30	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1871	1729	1871	1729	0.00
24/07/2009	€ / R On 14-September-09	9.30	Put	Currency Future	7	9	7	9	0.00
24/07/2009	€ / R On 14-September-09	10.30	Call	Currency Future	907	785	907	785	0.00
24/07/2009	€ / R On 14-September-09	10.30	Put	Currency Future	43	65	43	65	0.00
24/07/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1	1	1	1	0.00
24/07/2009	€ / R On 14-September-09	15.30	Put	Currency Future	4137	4280	4137	4280	0.00
24/07/2009	€ / R On 14-September-09	17.30	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.30	Put	Currency Future	6136	6279	6136	6279	0.00
24/07/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.30	Put	Currency Future	8136	8279	8136	8279	0.00
24/07/2009	€ / R On 14-December-09	17.50	Call	Currency Future	8	7	8	7	0.00
24/07/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6151	6295	6151	6295	0.00
24/07/2009	€ / R On 14-December-09	19.50	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8145	8290	8145	8290	0.00
24/07/2009	€ / R On 15-March-10	17.70	Call	Currency Future	22	20	22	20	0.00
24/07/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6173	6318	6173	6318	0.00
24/07/2009	€ / R On 15-March-10	19.70	Call	Currency Future	11	10	11	10	0.00
24/07/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8162	8308	8162	8308	0.00
24/07/2009	€ / R On 14-September-09	7.50	Call	Currency Future	3664	3521	3664	3521	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.50	Call	Currency Future	2664	2521	2664	2521	0.00
24/07/2009	€ / R On 14-September-09	8.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1673	1533	1673	1533	0.00
24/07/2009	€ / R On 14-September-09	9.50	Put	Currency Future	9	12	9	12	0.00
24/07/2009	€ / R On 14-September-09	10.50	Call	Currency Future	737	625	737	625	0.00
24/07/2009	€ / R On 14-September-09	10.50	Put	Currency Future	73	105	73	105	0.00
24/07/2009	€ / R On 14-September-09	15.50	Call	Currency Future	1	1	1	1	0.00
24/07/2009	€ / R On 14-September-09	15.50	Put	Currency Future	4337	4480	4337	4480	0.00
24/07/2009	€ / R On 14-September-09	17.50	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.50	Put	Currency Future	6336	6479	6336	6479	0.00
24/07/2009	€ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.50	Put	Currency Future	8336	8479	8336	8479	0.00
24/07/2009	€ / R On 14-December-09	17.65	Call	Currency Future	7	6	7	6	0.00
24/07/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6300	6445	6300	6445	0.00
24/07/2009	€ / R On 14-December-09	19.65	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8295	8440	8295	8440	0.00
24/07/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3710	3564	3710	3564	0.00
24/07/2009	€ / R On 15-March-10	7.85	Put	Currency Future	11	13	11	13	0.00
24/07/2009	€ / R On 15-March-10	17.85	Call	Currency Future	20	19	20	19	0.00
24/07/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6322	6467	6322	6467	0.00
24/07/2009	€ / R On 15-March-10	19.85	Call	Currency Future	10	9	10	9	0.00
24/07/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8311	8457	8311	8457	0.00
24/07/2009	€ / R On 14-September-09	7.55	Call	Currency Future	3614	3471	3614	3471	0.00
24/07/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.55	Call	Currency Future	2614	2471	2614	2471	0.00
24/07/2009	€ / R On 14-September-09	8.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1624	1484	1624	1484	0.00
24/07/2009	€ / R On 14-September-09	9.55	Put	Currency Future	10	13	10	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	10.55	Call	Currency Future	697	588	697	588	0.00
24/07/2009	€ / R On 14-September-09	10.55	Put	Currency Future	83	117	83	117	0.00
24/07/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1	1	1	1	0.00
24/07/2009	€ / R On 14-September-09	15.55	Put	Currency Future	4387	4530	4387	4530	0.00
24/07/2009	€ / R On 14-September-09	17.55	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.55	Put	Currency Future	6386	6529	6386	6529	0.00
24/07/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.55	Put	Currency Future	8386	8529	8386	8529	0.00
24/07/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2564	2421	2564	2421	0.00
24/07/2009	€ / R On 14-September-09	8.60	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1575	1435	1575	1435	0.00
24/07/2009	€ / R On 14-September-09	9.60	Put	Currency Future	11	14	11	14	0.00
24/07/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1	0	1	0	0.00
24/07/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4437	4580	4437	4580	0.00
24/07/2009	€ / R On 14-September-09	17.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6436	6579	6436	6579	0.00
24/07/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8436	8579	8436	8579	0.00
24/07/2009	€ / R On 14-December-09	17.75	Call	Currency Future	6	6	6	6	0.00
24/07/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6399	6544	6399	6544	0.00
24/07/2009	€ / R On 14-December-09	19.75	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8395	8540	8395	8540	0.00
24/07/2009	€ / R On 15-March-10	17.95	Call	Currency Future	20	18	20	18	0.00
24/07/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6421	6567	6421	6567	0.00
24/07/2009	€ / R On 15-March-10	19.95	Call	Currency Future	9	8	9	8	0.00
24/07/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8410	8557	8410	8557	0.00
24/07/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3464	3321	3464	3321	0.00
24/07/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2464	2321	2464	2321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	8.70	Put	Currency Future	0	1	0	1	0.00
24/07/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1477	1337	1477	1337	0.00
24/07/2009	€ / R On 14-September-09	9.70	Put	Currency Future	13	17	13	17	0.00
24/07/2009	€ / R On 14-September-09	15.70	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4536	4680	4536	4680	0.00
24/07/2009	€ / R On 14-September-09	17.70	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6536	6679	6536	6679	0.00
24/07/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8536	8679	8536	8679	0.00
24/07/2009	€ / R On 14-December-09	17.90	Call	Currency Future	6	5	6	5	0.00
24/07/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6549	6694	6549	6694	0.00
24/07/2009	€ / R On 14-December-09	19.90	Call	Currency Future	2	1	2	1	0.00
24/07/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8545	8690	8545	8690	0.00
24/07/2009	€ / R On 15-March-10	18.10	Call	Currency Future	19	17	19	17	0.00
24/07/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6570	6716	6570	6716	0.00
24/07/2009	€ / R On 15-March-10	20.10	Call	Currency Future	9	8	9	8	0.00
24/07/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8560	8706	8560	8706	0.00
24/07/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3514	3371	3514	3371	0.00
24/07/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2514	2371	2514	2371	0.00
24/07/2009	€ / R On 14-September-09	8.65	Put	Currency Future	0	1	0	1	0.00
24/07/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1526	1386	1526	1386	0.00
24/07/2009	€ / R On 14-September-09	9.65	Put	Currency Future	12	15	12	15	0.00
24/07/2009	€ / R On 14-September-09	10.65	Call	Currency Future	619	516	619	516	0.00
24/07/2009	€ / R On 14-September-09	10.65	Put	Currency Future	105	146	105	146	0.00
24/07/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1	0	1	0	0.00
24/07/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4486	4630	4486	4630	0.00
24/07/2009	€ / R On 14-September-09	17.65	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6486	6629	6486	6629	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8486	8629	8486	8629	0.00
24/07/2009	€ / R On 14-December-09	17.85	Call	Currency Future	6	5	6	5	0.00
24/07/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6499	6644	6499	6644	0.00
24/07/2009	€ / R On 14-December-09	19.85	Call	Currency Future	2	1	2	1	0.00
24/07/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8495	8640	8495	8640	0.00
24/07/2009	€ / R On 15-March-10	18.05	Call	Currency Future	19	18	19	18	0.00
24/07/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6520	6666	6520	6666	0.00
24/07/2009	€ / R On 15-March-10	20.05	Call	Currency Future	9	8	9	8	0.00
24/07/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8510	8656	8510	8656	0.00
24/07/2009	€ / R On 14-September-09	7.40	Call	Currency Future	3764	3621	3764	3621	0.00
24/07/2009	€ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.40	Call	Currency Future	2764	2621	2764	2621	0.00
24/07/2009	€ / R On 14-September-09	8.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	10.40	Call	Currency Future	821	703	821	703	0.00
24/07/2009	€ / R On 14-September-09	10.40	Put	Currency Future	56	83	56	83	0.00
24/07/2009	€ / R On 14-September-09	17.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.40	Put	Currency Future	6236	6379	6236	6379	0.00
24/07/2009	€ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.40	Put	Currency Future	8236	8379	8236	8379	0.00
24/07/2009	€ / R On 14-September-09	7.20	Call	Currency Future	3964	3821	3964	3821	0.00
24/07/2009	€ / R On 14-September-09	7.20	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.20	Call	Currency Future	2964	2821	2964	2821	0.00
24/07/2009	€ / R On 14-September-09	8.20	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1970	1828	1970	1828	0.00
24/07/2009	€ / R On 14-September-09	9.20	Put	Currency Future	6	7	6	7	0.00
24/07/2009	€ / R On 14-September-09	10.20	Call	Currency Future	997	870	997	870	0.00
24/07/2009	€ / R On 14-September-09	10.20	Put	Currency Future	33	50	33	50	0.00
24/07/2009	€ / R On 14-September-09	15.20	Call	Currency Future	2	1	2	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
24/07/2009	€ / R On 14-September-09	15.20	Put	Currency Future	4038	4181	4038	4181	0.00
24/07/2009	€ / R On 14-September-09	17.20	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.20	Put	Currency Future	6036	6179	6036	6179	0.00
24/07/2009	€ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.20	Put	Currency Future	8036	8179	8036	8179	0.00
24/07/2009	€ / R On 14-December-09	17.60	Call	Currency Future	7	6	7	6	0.00
24/07/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6250	6395	6250	6395	0.00
24/07/2009	€ / R On 14-December-09	19.60	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8245	8390	8245	8390	0.00
24/07/2009	€ / R On 15-March-10	17.80	Call	Currency Future	21	19	21	19	0.00
24/07/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6272	6418	6272	6418	0.00
24/07/2009	€ / R On 15-March-10	19.80	Call	Currency Future	10	9	10	9	0.00
24/07/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8261	8407	8261	8407	0.00
24/07/2009	€ / R On 14-September-09	7.05	Call	Currency Future	4114	3971	4114	3971	0.00
24/07/2009	€ / R On 14-September-09	7.05	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	8.05	Call	Currency Future	3114	2971	3114	2971	0.00
24/07/2009	€ / R On 14-September-09	8.05	Put	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	9.05	Call	Currency Future	2117	1976	2117	1976	0.00
24/07/2009	€ / R On 14-September-09	9.05	Put	Currency Future	3	6	3	6	0.00
24/07/2009	€ / R On 14-September-09	10.05	Call	Currency Future	1138	1003	1138	1003	0.00
24/07/2009	€ / R On 14-September-09	10.05	Put	Currency Future	23	33	23	33	0.00
24/07/2009	€ / R On 14-September-09	15.05	Call	Currency Future	2	2	2	2	0.00
24/07/2009	€ / R On 14-September-09	15.05	Put	Currency Future	3888	4031	3888	4031	0.00
24/07/2009	€ / R On 14-September-09	17.05	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	17.05	Put	Currency Future	5886	6029	5886	6029	0.00
24/07/2009	€ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
24/07/2009	€ / R On 14-September-09	19.05	Put	Currency Future	7886	8029	7886	8029	0.00
24/07/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4107	3962	4107	3962	0.00
24/07/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3114	2970	3114	2970	0.00
24/07/2009	€ / R On 14-December-09	8.25	Put	Currency Future	7	8	7	8	0.00
24/07/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1206	1083	1206	1083	0.00
24/07/2009	€ / R On 14-December-09	10.25	Put	Currency Future	99	122	99	122	0.00
24/07/2009	€ / R On 14-December-09	17.25	Call	Currency Future	9	8	9	8	0.00
24/07/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5902	6046	5902	6046	0.00
24/07/2009	€ / R On 14-December-09	19.25	Call	Currency Future	3	2	3	2	0.00
24/07/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7896	8041	7896	8041	0.00
24/07/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4105	3960	4105	3960	0.00
24/07/2009	€ / R On 15-March-10	7.45	Put	Currency Future	6	8	6	8	0.00
24/07/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3120	2975	3120	2975	0.00
24/07/2009	€ / R On 15-March-10	8.45	Put	Currency Future	21	23	21	23	0.00
24/07/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2142	2002	2142	2002	0.00
24/07/2009	€ / R On 15-March-10	9.45	Put	Currency Future	43	50	43	50	0.00
24/07/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1294	1185	1294	1185	0.00
24/07/2009	€ / R On 15-March-10	10.45	Put	Currency Future	195	234	195	234	0.00
24/07/2009	€ / R On 15-March-10	13.45	Call	Currency Future	266	245	266	245	0.00
24/07/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2167	2294	2167	2294	0.00
24/07/2009	€ / R On 15-March-10	15.45	Call	Currency Future	100	91	100	91	0.00
24/07/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4001	4139	4001	4139	0.00
24/07/2009	€ / R On 15-March-10	17.45	Call	Currency Future	25	22	25	22	0.00
24/07/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5926	6070	5926	6070	0.00
24/07/2009	€ / R On 15-March-10	19.45	Call	Currency Future	12	11	12	11	0.00
24/07/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7914	8060	7914	8060	0.00
24/07/2009	€ / R On 14-December-09	7.35	Call	Currency Future	4008	0	4008	0	0.00
24/07/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1	0	1	0	0.00
24/07/2009	€ / R On 14-December-09	8.35	Call	Currency Future	3015	0	3015	0	0.00
24/07/2009	€ / R On 14-December-09	8.35	Put	Currency Future	8	0	8	0	0.00
24/07/2009	€ / R On 14-December-09	9.35	Call	Currency Future	2036	0	2036	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
24/07/2009	€ / R On 14-December-09	9.35	Put	Currency Future	29	0	29	0	0.00
24/07/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1119	0	1119	0	0.00
24/07/2009	€ / R On 14-December-09	10.35	Put	Currency Future	112	0	112	0	0.00
24/07/2009	€ / R On 14-December-09	11.35	Call	Currency Future	519	0	519	0	0.00
24/07/2009	€ / R On 14-December-09	11.35	Put	Currency Future	512	0	512	0	0.00
24/07/2009	€ / R On 14-December-09	15.35	Call	Currency Future	24	0	24	0	0.00
24/07/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4017	0	4017	0	0.00
24/07/2009	€ / R On 14-December-09	17.35	Call	Currency Future	8	0	8	0	0.00
24/07/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6001	0	6001	0	0.00
24/07/2009	€ / R On 14-December-09	19.35	Call	Currency Future	3	0	3	0	0.00
24/07/2009	€ / R On 14-December-09	19.35	Put	Currency Future	7996	0	7996	0	0.00
24/07/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4155	0	4155	0	0.00
24/07/2009	€ / R On 15-March-10	7.40	Put	Currency Future	6	0	6	0	0.00
24/07/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3169	0	3169	0	0.00
24/07/2009	€ / R On 15-March-10	8.40	Put	Currency Future	20	0	20	0	0.00
24/07/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2191	0	2191	0	0.00
24/07/2009	€ / R On 15-March-10	9.40	Put	Currency Future	42	0	42	0	0.00
24/07/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1331	0	1331	0	0.00
24/07/2009	€ / R On 15-March-10	10.40	Put	Currency Future	182	0	182	0	0.00
24/07/2009	€ / R On 15-March-10	13.40	Call	Currency Future	271	0	271	0	0.00
24/07/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2122	0	2122	0	0.00
24/07/2009	€ / R On 15-March-10	15.40	Call	Currency Future	102	0	102	0	0.00
24/07/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3953	0	3953	0	0.00
24/07/2009	€ / R On 15-March-10	17.40	Call	Currency Future	26	0	26	0	0.00
24/07/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5877	0	5877	0	0.00
24/07/2009	€ / R On 15-March-10	19.40	Call	Currency Future	13	0	13	0	0.00
24/07/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7864	0	7864	0	0.00
24/07/2009	€ / R On 15-March-10	7.55	Call	Currency Future	4007	0	4007	0	0.00
24/07/2009	€ / R On 15-March-10	7.55	Put	Currency Future	8	0	8	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
24/07/2009	€ / R On 15-March-10	8.55	Call	Currency Future	3022	0	3022	0	0.00
24/07/2009	€ / R On 15-March-10	8.55	Put	Currency Future	23	0	23	0	0.00
24/07/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2046	0	2046	0	0.00
24/07/2009	€ / R On 15-March-10	9.55	Put	Currency Future	47	0	47	0	0.00
24/07/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1220	0	1220	0	0.00
24/07/2009	€ / R On 15-March-10	10.55	Put	Currency Future	221	0	221	0	0.00
24/07/2009	€ / R On 15-March-10	11.55	Call	Currency Future	682	0	682	0	0.00
24/07/2009	€ / R On 15-March-10	11.55	Put	Currency Future	683	0	683	0	0.00
24/07/2009	€ / R On 15-March-10	13.55	Call	Currency Future	255	0	255	0	0.00
24/07/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2256	0	2256	0	0.00
24/07/2009	€ / R On 15-March-10	15.55	Call	Currency Future	95	0	95	0	0.00
24/07/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4096	0	4096	0	0.00
24/07/2009	€ / R On 15-March-10	17.55	Call	Currency Future	23	0	23	0	0.00
24/07/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6024	0	6024	0	0.00
24/07/2009	€ / R On 15-March-10	19.55	Call	Currency Future	12	0	12	0	0.00
24/07/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8013	0	8013	0	0.00
24/07/2009	AL12 On 06-August-09			Index Future	314.3400	315.4320	314.3440	315.4320	0.00
24/07/2009	AL13 On 06-August-09			Index Future	244.3700	244.4730	244.3710	244.4730	7.00
24/07/2009	AL37 On 06-August-09			Index Future	275.9800	276.4240	275.9780	276.4240	0.00
24/07/2009	AL7T On 06-August-09			Index Future	308.9400	309.7290	308.9420	309.7290	0.00
24/07/2009	ALBI On 04-February-10			Index Future	298.7100	299.3620	298.7050	299.3620	0.00
24/07/2009	ALBI On 06-August-09			Index Future	287.8700	288.5070	287.8680	288.5070	703.00
24/07/2009	ALBI On 05-November-09			Index Future	293.0400	293.6850	293.0350	293.6850	0.00
24/07/2009	CRD1 On 04-February-10			Index Future	128.6400	128.7980	128.6380	128.7980	0.00
24/07/2009	CRD1 On 06-August-09			Index Future	124.0000	124.1560	124.0010	124.1560	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	CRD1 On 05-November-09			Index Future	126.2600	126.4120	126.2550	126.4120	0.00
24/07/2009	GOVI On 04-February-10			jGovi	300.4900	301.1405	300.4910	301.1405	0.00
24/07/2009	GOVI On 06-August-09			jGovi	289.7200	290.3440	289.7180	290.3440	566.00
24/07/2009	GOVI On 05-November-09			jGovi	294.9200	295.5605	294.9240	295.5605	0.00
24/07/2009	ILBI On 06-August-09			Index Future	361.1900	361.3380	361.1920	361.3380	3.00
24/07/2009	ILBI On 05-November-09			Index Future	368.3500	368.5080	368.3520	368.5080	0.00
24/07/2009	J153 On 31-August-10			jSwap	7.8600	7.8420	0.0051	0.0049	0.00
24/07/2009	J157 On 15-September-15			jSwap	8.9500	8.9060	0.0151	0.0174	0.00
24/07/2009	J186 On 21-December-26			jSwap	8.5800	8.5280	0.0962	0.0918	0.00
24/07/2009	J201 On 22-December-14			jSwap	8.8100	8.7730	0.0571	0.0554	0.00
24/07/2009	J203 On 15-September-17			jSwap	9.0800	9.0340	0.0964	0.0935	0.00
24/07/2009	J204 On 21-December-18			jSwap	9.0900	9.0310	0.1011	0.0979	0.00
24/07/2009	J207 On 15-January-20			jSwap	9.0900	9.0340	0.0734	0.0699	0.00
24/07/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
24/07/2009	JFRA On 04-February-10			jFra	7.3300	7.3030	0.0179	0.0179	0.00
24/07/2009	JFRA On 06-May-10			jFra	7.4700	7.4600	0.0183	0.0183	0.00
24/07/2009	JFRA On 06-August-09			jFra	7.7300	7.7260	0.0189	0.0189	0.00
24/07/2009	JFRA On 05-August-10			jFra	7.7200	7.7010	0.0189	0.0188	0.00
24/07/2009	JFRA On 05-November-09			jFra	7.3000	7.2670	0.0179	0.0178	0.00
24/07/2009	JFRA On 04-November-10			jFra	8.0100	7.9960	0.0196	0.0196	0.00
24/07/2009	JN02 On 04-February-10			jNote	8.1400	8.1120	0.1490	0.1485	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	JN02 On 06-August-09			jNote	7.7900	7.7700	0.1429	0.1426	0.00
24/07/2009	JN02 On 05-November-09			jNote	7.9300	7.9000	0.1454	0.1449	0.00
24/07/2009	JN05 On 04-February-10			jNote	8.9500	8.9030	0.3611	0.3595	0.00
24/07/2009	JN05 On 06-August-09			jNote	8.7000	8.6680	0.3536	0.3524	0.00
24/07/2009	JN05 On 05-November-09			jNote	8.8100	8.7720	0.3570	0.3557	0.00
24/07/2009	JN10 On 04-February-10			jNote	9.1200	9.0600	0.5972	0.5949	0.00
24/07/2009	JN10 On 06-August-09			jNote	9.0200	8.9630	0.5947	0.5923	0.00
24/07/2009	JN10 On 05-November-09			jNote	9.0600	9.0040	0.5961	0.5938	0.00
24/07/2009	JROD On 31-July-09			jRod	7.8100	7.9150	0.0001	0.0000	0.00
24/07/2009	JROD On 31-August-09			jRod	7.3000	7.3040	0.0012	0.0016	0.00
24/07/2009	JROD On 30-September-09			jRod	7.4700	7.4880	0.0008	0.0011	0.00
24/07/2009	JROD On 30-October-09			jRod	7.6500	7.6590	0.0012	0.0015	0.00
24/07/2009	JROD On 30-November-09			jRod	7.6200	7.6240	0.0014	0.0017	0.00
24/07/2009	JROD On 31-December-09			jRod	7.7900	7.7940	0.0005	0.0008	0.00
24/07/2009	OTH1 On 04-February-10			Index Future	288.0100	288.7440	288.0050	288.7440	0.00
24/07/2009	OTH1 On 06-August-09			Index Future	277.6300	278.3370	277.6250	278.3370	3.00
24/07/2009	OTH1 On 05-November-09			Index Future	282.6700	283.3940	282.6700	283.3940	0.00
24/07/2009	R153 On 06-August-09			Bond Future	9.1800	9.1400	109.5643	109.6037	0.00
24/07/2009	R153 On 05-November-09			Bond Future	9.2400	9.1980	105.3656	105.3976	0.00
24/07/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	810	839	810	839	0.00
24/07/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	236	226	236	226	0.00
24/07/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/07/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	2172	2140	2172	2140	0.00
24/07/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	991	1023	991	1023	0.00
24/07/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	166	159	166	159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	R157 On 04-February-10			Bond Future	8.7600	8.7150	126.0789	126.2951	0.00
24/07/2009	R157 On 06-May-10			Bond Future	8.7900	8.7430	121.8106	122.0323	0.00
24/07/2009	R157 On 06-August-09			Bond Future	8.5800	8.5440	128.4367	128.6452	6435.00
24/07/2009	R157 On 05-November-09			Bond Future	8.6800	8.6390	123.7949	124.0052	3174.00
24/07/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	857	913	857	913	0.00
24/07/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	5945	5785	5945	5785	0.00
24/07/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	2389	2493	2389	2493	0.00
24/07/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	3765	3648	3765	3648	0.00
24/07/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	3522	3729	3522	3729	0.00
24/07/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	26	25	26	25	0.00
24/07/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	274	304	274	304	0.00
24/07/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	6520	6340	6520	6340	0.00
24/07/2009	R186 On 04-February-10			Bond Future	9.1600	9.1190	112.8078	113.1966	0.00
24/07/2009	R186 On 06-May-10			Bond Future	9.1900	9.1420	115.1429	115.5368	0.00
24/07/2009	R186 On 06-August-09			Bond Future	9.0700	9.0280	113.8724	114.2522	7054.00
24/07/2009	R186 On 05-November-09			Bond Future	9.1200	9.0760	115.9236	116.3078	7544.00
24/07/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2075	2195	2075	2195	0.00
24/07/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	10984	10715	10984	10715	0.00
24/07/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	5481	5685	5481	5685	0.00
24/07/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	7191	7001	7191	7001	0.00
24/07/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	1125	1351	1125	1351	0.00
24/07/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	1771	1618	1771	1618	0.00
24/07/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	3468	3672	3468	3672	0.00
24/07/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	4570	4389	4570	4389	5000.00
24/07/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	2485	2652	2485	2652	0.00
24/07/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	5997	5779	5997	5779	240.00
24/07/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	394	438	394	438	240.00
24/07/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	14351	14011	14351	14011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	R186 On 06-August-09	7.50	Call	Option on Bond Future	0	0	0	0	35.00
24/07/2009	R186 On 06-August-09	7.50	Put	Option on Bond Future	16456	16077	16456	16077	0.00
24/07/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	213	240	213	240	5000.00
24/07/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	16999	16642	16999	16642	0.00
24/07/2009	R201 On 04-February-10			Bond Future	8.7900	8.7410	101.0471	101.2184	0.00
24/07/2009	R201 On 06-May-10			Bond Future	8.8200	8.7670	103.1308	103.3096	0.00
24/07/2009	R201 On 06-August-09			Bond Future	8.6400	8.6020	101.6841	101.8493	2.00
24/07/2009	R201 On 05-November-09			Bond Future	8.7200	8.6750	103.5124	103.6831	0.00
24/07/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	498	532	498	532	0.00
24/07/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	5652	5516	5652	5516	0.00
24/07/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1919	2003	1919	2003	0.00
24/07/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	3100	3004	3100	3004	0.00
24/07/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	2572	2735	2572	2735	0.00
24/07/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	35	33	35	33	0.00
24/07/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	223	247	223	247	0.00
24/07/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	5319	5172	5319	5172	0.00
24/07/2009	R203 On 04-February-10			Bond Future	9.2100	9.1630	98.1941	98.4181	0.00
24/07/2009	R203 On 06-May-10			Bond Future	9.2400	9.1990	96.0419	96.2706	0.00
24/07/2009	R203 On 06-August-09			Bond Future	9.0600	9.0210	98.7677	98.9873	1570.00
24/07/2009	R203 On 05-November-09			Bond Future	9.1400	9.0940	96.3758	96.5952	0.00
24/07/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1067	1131	1067	1131	0.00
24/07/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	6489	6329	6489	6329	0.00
24/07/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	2970	3083	2970	3083	0.00
24/07/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	4218	4103	4218	4103	0.00
24/07/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	1452	1635	1452	1635	0.00
24/07/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	423	386	423	386	0.00
24/07/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	138	155	138	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
24/07/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	9410	9207	9410	9207	0.00
24/07/2009	R204 On 04-February-10			Bond Future	9.2200	9.1750	93.8126	94.0575	0.00
24/07/2009	R204 On 06-May-10			Bond Future	9.2500	9.2090	95.7494	96.0005	0.00
24/07/2009	R204 On 06-August-09			Bond Future	9.0900	9.0510	94.3464	94.5783	883.00
24/07/2009	R204 On 05-November-09			Bond Future	9.1600	9.1160	96.0411	96.2797	837.00
24/07/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1151	1220	1151	1220	0.00
24/07/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	7179	7003	7179	7003	0.00
24/07/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	3236	3360	3236	3360	0.00
24/07/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	4665	4538	4665	4538	0.00
24/07/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	1458	1647	1458	1647	0.00
24/07/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	515	471	515	471	0.00
24/07/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	142	160	142	160	0.00
24/07/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	10450	10229	10450	10229	0.00
24/07/2009	R206 On 04-February-10			Bond Future	8.8400	8.8060	96.1421	96.2469	0.00
24/07/2009	R206 On 06-May-10			Bond Future	8.8800	8.8450	98.1261	98.2373	0.00
24/07/2009	R206 On 06-August-09			Bond Future	8.6700	8.6430	96.3255	96.4311	1775.00
24/07/2009	R206 On 05-November-09			Bond Future	8.7600	8.7270	98.0581	98.1653	0.00
24/07/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	382	402	382	402	0.00
24/07/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4749	4665	4749	4665	0.00
24/07/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1828	1885	1828	1885	0.00
24/07/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	2225	2172	2225	2172	0.00
24/07/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	2039	2144	2039	2144	0.00
24/07/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	36	35	36	35	0.00
24/07/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	171	186	171	186	0.00
24/07/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4502	4409	4502	4409	0.00
24/07/2009	R206 On 06-August-09	7.00	Call	Option on Bond Future	0	0	0	0	300.00
24/07/2009	R206 On 06-August-09	7.00	Put	Option on Bond Future	6111	6006	6111	6006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	R207 On 04-February-10			Bond Future	9.3100	9.2780	87.3271	87.5138	0.00
24/07/2009	R207 On 06-May-10			Bond Future	9.3500	9.3150	89.1296	89.3190	0.00
24/07/2009	R207 On 06-August-09			Bond Future	9.1900	9.1600	87.7055	87.8871	600.00
24/07/2009	R207 On 05-November-09			Bond Future	9.2500	9.2210	89.2850	89.4693	600.00
24/07/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1136	1189	1136	1189	0.00
24/07/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	7611	7476	7611	7476	0.00
24/07/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	3770	3873	3770	3873	0.00
24/07/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	4334	4247	4334	4247	0.00
24/07/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	1119	1259	1119	1259	0.00
24/07/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	757	716	757	716	0.00
24/07/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	122	135	122	135	0.00
24/07/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	11389	11217	11389	11217	0.00
24/07/2009	R208 On 04-February-10			Bond Future	9.3800	9.3440	84.5131	84.7109	0.00
24/07/2009	R208 On 06-May-10			Bond Future	9.4600	9.4260	82.5731	82.7674	0.00
24/07/2009	R208 On 06-August-09			Bond Future	9.2600	9.2310	84.7941	84.9859	120.00
24/07/2009	R208 On 05-November-09			Bond Future	9.3100	9.2780	82.9993	83.2005	120.00
24/07/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1462	1527	1462	1527	0.00
24/07/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	6941	6808	6941	6808	0.00
24/07/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	3575	3676	3575	3676	0.00
24/07/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	4816	4722	4816	4722	0.00
24/07/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	913	1047	913	1047	0.00
24/07/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	987	929	987	929	0.00
24/07/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	193	212	193	212	0.00
24/07/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	10468	10286	10468	10286	0.00
24/07/2009	R209 On 04-February-10			Bond Future	8.7100	8.6660	77.0679	77.4101	0.00
24/07/2009	R209 On 06-May-10			Bond Future	8.7200	8.6730	75.5119	75.8533	0.00
24/07/2009	R209 On 06-August-09			Bond Future	8.6600	8.6150	77.3971	77.7269	1573.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	R209 On 05-November-09			Bond Future	8.6800	8.6430	75.6466	75.9743	3023.00
24/07/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1083	1158	1083	1158	2500.00
24/07/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	12036	11769	12036	11769	0.00
24/07/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	4511	4686	4511	4686	0.00
24/07/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	6285	6119	6285	6119	0.00
24/07/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	1617	1868	1617	1868	0.00
24/07/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	844	764	844	764	0.00
24/07/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	8714	9002	8714	9002	0.00
24/07/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	773	732	773	732	2500.00
24/07/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	10711	11000	10711	11000	0.00
24/07/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	1321	1268	1321	1268	0.00
24/07/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	235	264	235	264	0.00
24/07/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	13596	13297	13596	13297	0.00
24/07/2009	R209 On 06-August-09	8.00	Call	Option on Bond Future	34	55	34	55	1950.00
24/07/2009	R209 On 06-August-09	8.00	Put	Option on Bond Future	5745	5437	5745	5437	0.00
24/07/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	116	132	116	132	5000.00
24/07/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	16193	15882	16193	15882	0.00
24/07/2009	TRT1 On 04-February-10			Index Future	296.6800	297.3210	296.6790	297.3210	0.00
24/07/2009	TRT1 On 06-August-09			Index Future	285.9900	286.6050	285.9860	286.6050	100.00
24/07/2009	TRT1 On 05-November-09			Index Future	291.1800	291.8130	291.1830	291.8130	0.00
24/07/2009	ZAAD On 15-March-10			Currency Future	6.5000	6.4434	6.5038	6.4434	0.00
24/07/2009	ZAAD On 14-September-09			Currency Future	6.3800	6.3166	6.3764	6.3166	201309.00
24/07/2009	ZAAD On 14-December-09			Currency Future	6.4400	6.3815	6.4420	6.3815	505.00
24/07/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	402	373	402	373	0.00
24/07/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	348	379	348	379	0.00
24/07/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	204	170	204	170	0.00
24/07/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	128	154	128	154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	309	278	309	278	0.00
24/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	267	297	267	297	0.00
24/07/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	174	150	174	150	0.00
24/07/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	148	183	148	183	0.00
24/07/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	309	278	309	278	0.00
24/07/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	267	297	267	297	0.00
24/07/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	361	336	361	336	0.00
24/07/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	407	442	407	442	0.00
24/07/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	153	131	153	131	0.00
24/07/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	177	215	177	215	0.00
24/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	284	259	284	259	0.00
24/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	292	327	292	327	0.00
24/07/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	343	319	343	319	0.00
24/07/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	439	476	439	476	0.00
24/07/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	118	101	118	101	0.00
24/07/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	241	284	241	284	0.00
24/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	247	225	247	225	0.00
24/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	355	393	355	393	0.00
24/07/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	326	303	326	303	0.00
24/07/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	472	510	472	510	0.00
24/07/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	103	88	103	88	0.00
24/07/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	277	322	277	322	0.00
24/07/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	230	209	230	209	0.00
24/07/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	388	428	388	428	0.00
24/07/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	309	288	309	288	0.00
24/07/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	506	545	506	545	0.00
24/07/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	294	274	294	274	0.00
24/07/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	540	580	540	580	0.00
24/07/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	90	77	90	77	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	314	361	314	361	0.00
24/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	215	195	215	195	0.00
24/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	423	464	423	464	0.00
24/07/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	103	88	103	88	0.00
24/07/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	277	322	277	322	0.00
24/07/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	134	115	134	115	0.00
24/07/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	208	248	208	248	0.00
24/07/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	265	241	265	241	0.00
24/07/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	323	360	323	360	0.00
24/07/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	343	319	343	319	0.00
24/07/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	439	476	439	476	0.00
24/07/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	134	115	134	115	0.00
24/07/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	208	248	208	248	0.00
24/07/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	247	225	247	225	0.00
24/07/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	355	393	355	393	0.00
24/07/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	153	131	153	131	0.00
24/07/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	177	215	177	215	0.00
24/07/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	380	354	380	354	0.00
24/07/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	376	410	376	410	0.00
24/07/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	284	259	284	259	0.00
24/07/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	292	327	292	327	0.00
24/07/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	426	395	426	395	0.00
24/07/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	322	351	322	351	0.00
24/07/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	204	170	204	170	0.00
24/07/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	128	154	128	154	0.00
24/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	334	302	334	302	0.00
24/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	242	271	242	271	0.00
24/07/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	309	288	309	288	0.00
24/07/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	506	545	506	545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	215	195	215	195	0.00
24/07/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	423	464	423	464	0.00
24/07/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	90	77	90	77	0.00
24/07/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	314	361	314	361	0.00
24/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	200	182	200	182	0.00
24/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	458	501	458	501	0.00
24/07/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	79	68	79	68	0.00
24/07/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	353	401	353	401	0.00
24/07/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	200	182	200	182	0.00
24/07/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	458	501	458	501	0.00
24/07/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	79	68	79	68	0.00
24/07/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	353	401	353	401	0.00
24/07/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	237	200	237	200	0.00
24/07/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	110	133	110	133	0.00
24/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	362	327	362	327	0.00
24/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	220	246	220	246	0.00
24/07/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	362	327	362	327	0.00
24/07/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	220	246	220	246	0.00
24/07/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	271	232	271	232	0.00
24/07/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	95	115	95	115	0.00
24/07/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	390	354	390	354	0.00
24/07/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	198	223	198	223	0.00
24/07/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	61	52	61	52	0.00
24/07/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	434	486	434	486	0.00
24/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	152	139	152	139	0.00
24/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	610	657	610	657	0.00
24/07/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	69	60	69	60	0.00
24/07/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	393	443	393	443	0.00
24/07/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	187	170	187	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
24/07/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	495	538	495	538	0.00
24/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	174	159	174	159	0.00
24/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	532	577	532	577	0.00
24/07/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	174	159	174	159	0.00
24/07/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	532	577	532	577	0.00
24/07/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	69	60	69	60	0.00
24/07/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	393	443	393	443	0.00
24/07/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	53	46	53	46	0.00
24/07/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	477	529	477	529	0.00
24/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	163	148	163	148	0.00
24/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	571	617	571	617	0.00
24/07/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	53	46	53	46	0.00
24/07/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	477	529	477	529	0.00
24/07/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	41	36	41	36	0.00
24/07/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	565	619	565	619	0.00
24/07/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	152	139	152	139	0.00
24/07/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	610	657	610	657	0.00
24/07/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	32	28	32	28	0.00
24/07/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	656	711	656	711	0.00
24/07/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	41	36	41	36	0.00
24/07/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	565	619	565	619	0.00
24/07/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	47	41	47	41	0.00
24/07/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	521	574	521	574	0.00
24/07/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	36	32	36	32	0.00
24/07/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	610	665	610	665	0.00
24/07/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	29	25	29	25	0.00
24/07/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	702	758	702	758	0.00
24/07/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	36	32	36	32	0.00
24/07/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	610	665	610	665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	29	25	29	25	0.00
24/07/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	702	758	702	758	0.00
24/07/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	23	20	23	20	0.00
24/07/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	796	853	796	853	0.00
24/07/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	25	22	25	22	0.00
24/07/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	749	806	749	806	0.00
24/07/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	25	22	25	22	0.00
24/07/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	749	806	749	806	0.00
24/07/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	20	18	20	18	0.00
24/07/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	844	901	844	901	0.00
24/07/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	16	14	16	14	0.00
24/07/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	940	998	940	998	0.00
24/07/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	23	20	23	20	0.00
24/07/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	796	853	796	853	0.00
24/07/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	18	16	18	16	0.00
24/07/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	892	949	892	949	0.00
24/07/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	16	14	16	14	0.00
24/07/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	940	998	940	998	0.00
24/07/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	13	12	13	12	0.00
24/07/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1037	1095	1037	1095	0.00
24/07/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	20	18	20	18	0.00
24/07/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	844	901	844	901	0.00
24/07/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	13	12	13	12	0.00
24/07/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1037	1095	1037	1095	0.00
24/07/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	11	9	11	9	0.00
24/07/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	1134	1193	1134	1193	0.00
24/07/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	14	13	14	13	0.00
24/07/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	988	1046	988	1046	0.00
24/07/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	12	10	12	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	1085	1144	1085	1144	0.00
24/07/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	10	9	10	9	0.00
24/07/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1183	1242	1183	1242	0.00
24/07/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	133	121	133	121	0.00
24/07/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	691	740	691	740	0.00
24/07/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	117	107	117	107	0.00
24/07/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	775	825	775	825	0.00
24/07/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	103	94	103	94	0.00
24/07/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	861	912	861	912	0.00
24/07/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	91	83	91	83	0.00
24/07/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	949	1001	949	1001	0.00
24/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	142	130	142	130	0.00
24/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	650	698	650	698	0.00
24/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	125	114	125	114	0.00
24/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	733	782	733	782	0.00
24/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	110	100	110	100	0.00
24/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	818	868	818	868	0.00
24/07/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	142	130	142	130	0.00
24/07/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	650	698	650	698	0.00
24/07/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	110	100	110	100	0.00
24/07/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	818	868	818	868	0.00
24/07/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	97	88	97	88	0.00
24/07/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	905	957	905	957	0.00
24/07/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	271	232	271	232	0.00
24/07/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	95	115	95	115	0.00
24/07/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	125	114	125	114	0.00
24/07/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	733	782	733	782	0.00
24/07/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5626	5567	5626	5567	0.00
24/07/2009	ZAAD On 14-September-09	0.75	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
24/07/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4126	4067	4126	4067	0.00
24/07/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2626	2567	2626	2567	0.00
24/07/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1130	1071	1130	1071	0.00
24/07/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	4	4	4	4	0.00
24/07/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1877	1936	1877	1936	0.00
24/07/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3374	3434	3374	3434	0.00
24/07/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4874	4934	4874	4934	0.00
24/07/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6374	6434	6374	6434	0.00
24/07/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5592	5532	5592	5532	0.00
24/07/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4092	4032	4092	4032	0.00
24/07/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2593	2532	2593	2532	0.00
24/07/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1109	1050	1109	1050	0.00
24/07/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	17	18	17	18	0.00
24/07/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	31	29	31	29	0.00
24/07/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1939	1997	1939	1997	0.00
24/07/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	6	5	6	5	0.00
24/07/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3414	3474	3414	3474	0.00
24/07/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4910	4970	4910	4970	0.00
24/07/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6409	6469	6409	6469	0.00
24/07/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	5826	5767	5826	5767	0.00
24/07/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4326	4267	4326	4267	0.00
24/07/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	2826	2767	2826	2767	0.00
24/07/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1328	1269	1328	1269	0.00
24/07/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	4	4	4	4	0.00
24/07/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1678	1737	1678	1737	0.00
24/07/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	3174	3234	3174	3234	0.00
24/07/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4674	4734	4674	4734	0.00
24/07/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	6174	6234	6174	6234	0.00
24/07/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	5842	5782	5842	5782	0.00
24/07/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4342	4282	4342	4282	0.00
24/07/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	2842	2782	2842	2782	0.00
24/07/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	1	0	1	0.00
24/07/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1353	1293	1353	1293	0.00
24/07/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	11	12	11	12	0.00
24/07/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	38	36	38	36	0.00
24/07/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1696	1754	1696	1754	0.00
24/07/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	8	7	8	7	0.00
24/07/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	3166	3225	3166	3225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4660	4720	4660	4720	0.00
24/07/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	6159	6219	6159	6219	0.00
24/07/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	5876	5817	5876	5817	0.00
24/07/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4376	4317	4376	4317	0.00
24/07/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	2876	2817	2876	2817	0.00
24/07/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1378	1319	1378	1319	0.00
24/07/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	4	4	4	4	0.00
24/07/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1628	1687	1628	1687	0.00
24/07/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	3124	3184	3124	3184	0.00
24/07/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4624	4684	4624	4684	0.00
24/07/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	6124	6184	6124	6184	0.00
24/07/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	5892	5832	5892	5832	0.00
24/07/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4392	4332	4392	4332	0.00
24/07/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	2892	2832	2892	2832	0.00
24/07/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1402	1342	1402	1342	0.00
24/07/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	10	11	10	11	0.00
24/07/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	40	37	40	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1648	1706	1648	1706	0.00
24/07/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	8	7	8	7	0.00
24/07/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	3116	3176	3116	3176	0.00
24/07/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4610	4670	4610	4670	0.00
24/07/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	6109	6169	6109	6169	0.00
24/07/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	386	339	386	339	0.00
24/07/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	59	73	59	73	0.00
24/07/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	308	266	308	266	0.00
24/07/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	81	99	81	99	0.00
24/07/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	484	443	484	443	0.00
24/07/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	142	162	142	162	0.00
24/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	420	382	420	382	0.00
24/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	178	201	178	201	0.00
24/07/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	602	549	602	549	0.00
24/07/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	26	32	26	32	0.00
24/07/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	513	461	513	461	0.00
24/07/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	36	45	36	45	0.00
24/07/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	427	379	427	379	0.00
24/07/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	50	62	50	62	0.00
24/07/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	346	302	346	302	0.00
24/07/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	70	85	70	85	0.00
24/07/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	628	581	628	581	0.00
24/07/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	86	99	86	99	0.00
24/07/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	553	509	553	509	0.00
24/07/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	111	128	111	128	0.00
24/07/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	557	504	557	504	0.00
24/07/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	31	38	31	38	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	469	419	469	419	0.00
24/07/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	43	53	43	53	0.00
24/07/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	451	412	451	412	0.00
24/07/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	159	181	159	181	0.00
24/07/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	420	382	420	382	0.00
24/07/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	178	201	178	201	0.00
24/07/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	518	475	518	475	0.00
24/07/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	126	144	126	144	0.00
24/07/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	346	302	346	302	0.00
24/07/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	70	85	70	85	0.00
24/07/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	334	302	334	302	0.00
24/07/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	242	271	242	271	0.00
24/07/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	163	148	163	148	0.00
24/07/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	571	617	571	617	0.00
24/07/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	476	442	476	442	0.00
24/07/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	272	299	272	299	0.00
24/07/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	280	260	280	260	0.00
24/07/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	576	617	576	617	0.00
24/07/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	253	236	253	236	0.00
24/07/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	649	692	649	692	0.00
24/07/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	230	214	230	214	0.00
24/07/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	726	771	726	771	0.00
24/07/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	209	195	209	195	0.00
24/07/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	805	851	805	851	0.00
24/07/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	531	494	531	494	0.00
24/07/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	227	251	227	251	0.00
24/07/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	560	522	560	522	0.00
24/07/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	206	229	206	229	0.00
24/07/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	503	468	503	468	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	249	274	249	274	0.00
24/07/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	450	418	450	418	0.00
24/07/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	296	325	296	325	0.00
24/07/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	266	248	266	248	0.00
24/07/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	612	654	612	654	0.00
24/07/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	241	225	241	225	0.00
24/07/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	687	731	687	731	0.00
24/07/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	469	419	469	419	0.00
24/07/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	43	53	43	53	0.00
24/07/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	622	581	622	581	0.00
24/07/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	168	188	168	188	0.00
24/07/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	590	544	590	544	0.00
24/07/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	98	113	98	113	0.00
24/07/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	655	613	655	613	0.00
24/07/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	151	169	151	169	0.00
24/07/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	590	551	590	551	0.00
24/07/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	187	208	187	208	0.00
24/07/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	531	494	531	494	0.00
24/07/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	227	251	227	251	0.00
24/07/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	476	442	476	442	0.00
24/07/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	272	299	272	299	0.00
24/07/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	280	260	280	260	0.00
24/07/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	576	617	576	617	0.00
24/07/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4076	4017	4076	4017	0.00
24/07/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3076	3017	3076	3017	0.00
24/07/2009	ZAAD On 14-September-09	3.30	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2077	2017	2077	2017	0.00
24/07/2009	ZAAD On 14-September-09	4.30	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
24/07/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1081	1022	1081	1022	0.00
24/07/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	4	5	4	5	0.00
24/07/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1926	1986	1926	1986	0.00
24/07/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3924	3984	3924	3984	0.00
24/07/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5924	5984	5924	5984	0.00
24/07/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7924	7983	7924	7983	0.00
24/07/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3092	3032	3092	3032	0.00
24/07/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2095	2034	2095	2034	0.00
24/07/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	4	3	4	3	0.00
24/07/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3912	3972	3912	3972	0.00
24/07/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5909	5969	5909	5969	0.00
24/07/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7908	7969	7908	7969	0.00
24/07/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4104	4043	4104	4043	0.00
24/07/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3105	3045	3105	3045	0.00
24/07/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2111	2051	2111	2051	0.00
24/07/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	7	8	7	8	0.00
24/07/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1137	1079	1137	1079	0.00
24/07/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	33	35	33	35	0.00
24/07/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	75	71	75	71	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1972	2028	1972	2028	0.00
24/07/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	8	8	8	8	0.00
24/07/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3905	3964	3905	3964	0.00
24/07/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5899	5959	5899	5959	0.00
24/07/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7897	7958	7897	7958	0.00
24/07/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4026	3967	4026	3967	0.00
24/07/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3026	2967	3026	2967	0.00
24/07/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2027	1967	2027	1967	0.00
24/07/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1031	973	1031	973	0.00
24/07/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	5	6	5	6	0.00
24/07/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	3	2	3	2	0.00
24/07/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1976	2036	1976	2036	0.00
24/07/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3974	4034	3974	4034	0.00
24/07/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5974	6034	5974	6034	0.00
24/07/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7974	8033	7974	8033	0.00
24/07/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	3992	3932	3992	3932	0.00
24/07/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	2992	2932	2992	2932	0.00
24/07/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	1995	1935	1995	1935	0.00
24/07/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	3	4	3	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
24/07/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1012	956	1012	956	0.00
24/07/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	20	24	20	24	0.00
24/07/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	28	26	28	26	0.00
24/07/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	2036	2095	2036	2095	0.00
24/07/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	4011	4071	4011	4071	0.00
24/07/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	6009	6069	6009	6069	0.00
24/07/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	8008	8069	8008	8069	0.00
24/07/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4004	3943	4004	3943	0.00
24/07/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3005	2945	3005	2945	0.00
24/07/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	1	2	1	2	0.00
24/07/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2012	1953	2012	1953	0.00
24/07/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	9	9	9	9	0.00
24/07/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1042	988	1042	988	0.00
24/07/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	38	45	38	45	0.00
24/07/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	71	65	71	65	0.00
24/07/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	2067	2122	2067	2122	0.00
24/07/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	8	7	8	7	0.00
24/07/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	4004	4064	4004	4064	0.00
24/07/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5999	6059	5999	6059	0.00
24/07/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7997	8058	7997	8058	0.00
24/07/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	3976	3917	3976	3917	0.00
24/07/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	2976	2917	2976	2917	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	1977	1917	1977	1917	0.00
24/07/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	983	924	983	924	0.00
24/07/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	6	8	6	8	0.00
24/07/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	2026	2086	2026	2086	0.00
24/07/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	4024	4084	4024	4084	0.00
24/07/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	6024	6084	6024	6084	0.00
24/07/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	8024	8083	8024	8083	0.00
24/07/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	3954	3893	3954	3893	0.00
24/07/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	2955	2895	2955	2895	0.00
24/07/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	1963	1903	1963	1903	0.00
24/07/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	9	10	9	10	0.00
24/07/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	999	946	999	946	0.00
24/07/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	45	53	45	53	0.00
24/07/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	67	62	67	62	0.00
24/07/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	2113	2168	2113	2168	0.00
24/07/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	7	7	7	7	0.00
24/07/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	4054	4113	4054	4113	0.00
24/07/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	6049	6109	6049	6109	0.00
24/07/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	8047	8108	8047	8108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	3926	3867	3926	3867	0.00
24/07/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	2926	2867	2926	2867	0.00
24/07/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	1927	1867	1927	1867	0.00
24/07/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	934	876	934	876	0.00
24/07/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	7	9	7	9	0.00
24/07/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	2076	2136	2076	2136	0.00
24/07/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	4074	4134	4074	4134	0.00
24/07/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	6074	6134	6074	6134	0.00
24/07/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	8074	8133	8074	8133	0.00
24/07/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	3942	3882	3942	3882	0.00
24/07/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	2942	2882	2942	2882	0.00
24/07/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	1946	1885	1946	1885	0.00
24/07/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	4	4	4	4	0.00
24/07/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	966	910	966	910	0.00
24/07/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	24	29	24	29	0.00
24/07/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	27	24	27	24	0.00
24/07/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	2085	2143	2085	2143	0.00
24/07/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	4061	4121	4061	4121	0.00
24/07/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	6059	6119	6059	6119	0.00
24/07/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	8058	8119	8058	8119	0.00
24/07/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	4074	4134	4074	4134	0.00
24/07/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	6074	6134	6074	6134	0.00
24/07/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	8074	8133	8074	8133	0.00
24/07/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	3904	3843	3904	3843	0.00
24/07/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	2906	2845	2906	2845	0.00
24/07/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	1914	1854	1914	1854	0.00
24/07/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	10	11	10	11	0.00
24/07/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	957	905	957	905	0.00
24/07/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	53	61	53	61	0.00
24/07/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	64	59	64	59	0.00
24/07/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	2160	2215	2160	2215	0.00
24/07/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	7	7	7	7	0.00
24/07/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	4103	4163	4103	4163	0.00
24/07/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	6099	6159	6099	6159	0.00
24/07/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	8097	8158	8097	8158	0.00
24/07/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	957	905	957	905	0.00
24/07/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	53	61	53	61	0.00
24/07/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	3876	3817	3876	3817	0.00
24/07/2009	ZAAD On 14-September-09	2.50	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
24/07/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	1877	1817	1877	1817	0.00
24/07/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	885	828	885	828	0.00
24/07/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	9	11	9	11	0.00
24/07/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	2126	2185	2126	2185	0.00
24/07/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	4124	4184	4124	4184	0.00
24/07/2009	ZAAD On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	8124	8183	8124	8183	0.00
24/07/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	3892	3832	3892	3832	0.00
24/07/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	1896	1836	1896	1836	0.00
24/07/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	4	4	4	4	0.00
24/07/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	921	866	921	866	0.00
24/07/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	29	34	29	34	0.00
24/07/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	25	23	25	23	0.00
24/07/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	2133	2191	2133	2191	0.00
24/07/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	4111	4171	4111	4171	0.00
24/07/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	8108	8169	8108	8169	0.00
24/07/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	3826	3767	3826	3767	0.00
24/07/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	1827	1767	1827	1767	0.00
24/07/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	837	780	837	780	0.00
24/07/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	11	13	11	13	0.00
24/07/2009	ZAAD On 14-September-09	8.55	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
24/07/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	2176	2235	2176	2235	0.00
24/07/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	4174	4234	4174	4234	0.00
24/07/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	8174	8233	8174	8233	0.00
24/07/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	3842	3782	3842	3782	0.00
24/07/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	1846	1786	1846	1786	0.00
24/07/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	4	5	4	5	0.00
24/07/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	876	822	876	822	0.00
24/07/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	34	41	34	41	0.00
24/07/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	24	22	24	22	0.00
24/07/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	2182	2240	2182	2240	0.00
24/07/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	4161	4221	4161	4221	0.00
24/07/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	8158	8219	8158	8219	0.00
24/07/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	3804	3744	3804	3744	0.00
24/07/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	2806	2746	2806	2746	0.00
24/07/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	1815	1756	1815	1756	0.00
24/07/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	12	12	12	12	0.00
24/07/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	875	825	875	825	0.00
24/07/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	71	82	71	82	0.00
24/07/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	57	52	57	52	0.00
24/07/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	2253	2309	2253	2309	0.00
24/07/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	7	6	7	6	0.00
24/07/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	4203	4263	4203	4263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	6199	6259	6199	6259	0.00
24/07/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	8197	8258	8197	8258	0.00
24/07/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	3776	3717	3776	3717	0.00
24/07/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	2776	2717	2776	2717	0.00
24/07/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	1777	1717	1777	1717	0.00
24/07/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	1	0	1	0.00
24/07/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	789	732	789	732	0.00
24/07/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	13	16	13	16	0.00
24/07/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	2225	2285	2225	2285	0.00
24/07/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	4224	4284	4224	4284	0.00
24/07/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	6224	6284	6224	6284	0.00
24/07/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	8224	8283	8224	8283	0.00
24/07/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	3792	3732	3792	3732	0.00
24/07/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	2793	2732	2793	2732	0.00
24/07/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	1797	1737	1797	1737	0.00
24/07/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	5	5	5	5	0.00
24/07/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	833	779	833	779	0.00
24/07/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	41	48	41	48	0.00
24/07/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	22	20	22	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	2230	2289	2230	2289	0.00
24/07/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	4211	4271	4211	4271	0.00
24/07/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	6209	6269	6209	6269	0.00
24/07/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	8208	8269	8208	8269	0.00
24/07/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	3854	3794	3854	3794	0.00
24/07/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	2856	2795	2856	2795	0.00
24/07/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	2	2	2	2	0.00
24/07/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	1865	1805	1865	1805	0.00
24/07/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	11	12	11	12	0.00
24/07/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	915	865	915	865	0.00
24/07/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	61	71	61	71	0.00
24/07/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	60	55	60	55	0.00
24/07/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	2206	2262	2206	2262	0.00
24/07/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	7	6	7	6	0.00
24/07/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	4153	4213	4153	4213	0.00
24/07/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	6149	6209	6149	6209	0.00
24/07/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	8147	8208	8147	8208	0.00
24/07/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4042	3982	4042	3982	0.00
24/07/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3042	2982	3042	2982	0.00
24/07/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2045	1985	2045	1985	0.00
24/07/2009	ZAAD On 14-December-09	4.40	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
24/07/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1060	1001	1060	1001	0.00
24/07/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	18	20	18	20	0.00
24/07/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	30	28	30	28	0.00
24/07/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1988	2046	1988	2046	0.00
24/07/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3961	4022	3961	4022	0.00
24/07/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5959	6019	5959	6019	0.00
24/07/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7958	8019	7958	8019	0.00
24/07/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4054	3993	4054	3993	0.00
24/07/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
24/07/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3055	2995	3055	2995	0.00
24/07/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2062	2002	2062	2002	0.00
24/07/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	8	8	8	8	0.00
24/07/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1089	1032	1089	1032	0.00
24/07/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	35	38	35	38	0.00
24/07/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	73	69	73	69	0.00
24/07/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	2019	2076	2019	2076	0.00
24/07/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	8	7	8	7	0.00
24/07/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3954	4014	3954	4014	0.00
24/07/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	3	3	3	3	0.00
24/07/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5949	6009	5949	6009	0.00
24/07/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	1	1	1	0.00
24/07/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7947	8008	7947	8008	0.00