



Derivatives Weekly Statistics Report

From 2009/08/03 To 2009/08/07

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10			Currency Future	8.3500	8.4075	8.3454	8.4075	2834.00
07/08/2009	\$ / R On 14-June-10			Currency Future	8.4800	8.5419	8.4775	8.5419	0.00
07/08/2009	\$ / R On 14-September-09			Currency Future	8.0700	8.1248	8.0653	8.1248	256269.00
07/08/2009	\$ / R On 14-December-09			Currency Future	8.2100	8.2690	8.2080	8.2690	84175.00
07/08/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	543	562	543	562	0.00
07/08/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	597	555	597	555	0.00
07/08/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	653	675	653	675	0.00
07/08/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	726	684	726	684	0.00
07/08/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	527	571	527	571	13157.00
07/08/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	61	46	61	46	200.00
07/08/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	212	232	212	232	0.00
07/08/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	247	207	247	207	0.00
07/08/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	409	424	409	424	0.00
07/08/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	451	405	451	405	0.00
07/08/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	583	605	583	605	0.00
07/08/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	537	498	537	498	0.00
07/08/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	691	716	691	716	0.00
07/08/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	663	624	663	624	0.00
07/08/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	233	258	233	258	0.00
07/08/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	218	183	218	183	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	175	188	175	188	110.00
07/08/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	310	263	310	263	140.00
07/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	429	448	429	448	0.00
07/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	421	379	421	379	0.00
07/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	119	123	119	123	18074.00
07/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2824	2766	2824	2766	0.00
07/08/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	627	651	627	651	0.00
07/08/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	482	444	482	444	0.00
07/08/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	332	342	332	342	18074.00
07/08/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1136	1085	1136	1085	0.00
07/08/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	137	141	137	141	29334.00
07/08/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	3809	3749	3809	3749	0.00
07/08/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	754	781	754	781	0.00
07/08/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	577	539	577	539	0.00
07/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	418	431	418	431	2738.00
07/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1340	1289	1340	1289	0.00
07/08/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	316	347	316	347	0.00
07/08/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	151	122	151	122	25.00
07/08/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	13	14	13	14	9676.00
07/08/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	4805	4745	4805	4745	0.00
07/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	500	523	500	523	0.00
07/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	342	304	342	304	0.00
07/08/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	699	726	699	726	0.00
07/08/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	404	369	404	369	0.00
07/08/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	800	828	800	828	0.00
07/08/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	522	486	522	486	0.00
07/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	380	415	380	415	0.00
07/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	114	91	114	91	0.00
07/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	65	66	65	66	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2407	2347	2407	2347	0.00
07/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	22	22	22	22	1184.00
07/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4114	4053	4114	4053	0.00
07/08/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	580	607	580	607	0.00
07/08/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	272	238	272	238	0.00
07/08/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	103	104	103	104	11185.00
07/08/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1795	1735	1795	1735	0.00
07/08/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	650	676	650	676	0.00
07/08/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	455	418	455	418	0.00
07/08/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	1009	1044	1009	1044	21795.00
07/08/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	331	302	331	302	0.00
07/08/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	777	804	777	804	0.00
07/08/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	549	512	549	512	0.00
07/08/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	462	476	462	476	21795.00
07/08/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1184	1134	1184	1134	0.00
07/08/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	347	380	347	380	0.00
07/08/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	132	106	132	106	0.00
07/08/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	526	550	526	550	0.00
07/08/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	318	281	318	281	0.00
07/08/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	605	628	605	628	0.00
07/08/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	509	470	509	470	0.00
07/08/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	732	759	732	759	0.00
07/08/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	605	567	605	567	0.00
07/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	286	316	286	316	0.00
07/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	171	141	171	141	0.00
07/08/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	475	497	475	497	0.00
07/08/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	367	328	367	328	0.00
07/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	286	316	286	316	0.00
07/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	171	141	171	141	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
07/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	500	523	500	523	0.00
07/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	342	304	342	304	0.00
07/08/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	675	701	675	701	0.00
07/08/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	429	393	429	393	0.00
07/08/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	651	700	651	700	0.00
07/08/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	36	25	36	25	0.00
07/08/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	414	452	414	452	0.00
07/08/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	99	77	99	77	0.00
07/08/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	159	170	159	170	0.00
07/08/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	344	295	344	295	0.00
07/08/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	952	995	952	995	0.00
07/08/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	94	76	94	76	0.00
07/08/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	609	637	609	637	0.00
07/08/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	251	218	251	218	0.00
07/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	247	254	247	254	75.00
07/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	839	785	839	785	0.00
07/08/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	608	656	608	656	0.00
07/08/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	43	31	43	31	0.00
07/08/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	193	207	193	207	25.00
07/08/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	277	232	277	232	25.00
07/08/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	725	753	725	753	0.00
07/08/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	380	346	380	346	0.00
07/08/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	823	852	823	852	0.00
07/08/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	496	460	496	460	0.00
07/08/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	144	154	144	154	2054.00
07/08/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	379	329	379	329	0.00
07/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	552	578	552	578	200.00
07/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	294	259	294	259	0.00
07/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	66	69	66	69	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	701	644	701	644	0.00
07/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	270	278	270	278	0.00
07/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	762	709	762	709	0.00
07/08/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	451	472	451	472	0.00
07/08/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	393	353	393	353	0.00
07/08/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	525	543	525	543	0.00
07/08/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	629	586	629	586	0.00
07/08/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	636	657	636	657	0.00
07/08/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	758	715	758	715	0.00
07/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	390	405	390	405	0.00
07/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	482	436	482	436	0.00
07/08/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	71	73	71	73	28101.00
07/08/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4025	3966	4025	3966	0.00
07/08/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	490	507	490	507	0.00
07/08/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	695	650	695	650	0.00
07/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	220	227	220	227	28101.00
07/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1725	1670	1725	1670	0.00
07/08/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	602	622	602	622	0.00
07/08/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	824	780	824	780	0.00
07/08/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	356	368	356	368	247.00
07/08/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	548	499	548	499	0.00
07/08/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	458	474	458	474	0.00
07/08/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	763	716	763	716	0.00
07/08/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	570	589	570	589	0.00
07/08/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	892	847	892	847	0.00
07/08/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	131	139	131	139	0.00
07/08/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	415	364	415	364	0.00
07/08/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	324	335	324	335	0.00
07/08/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	616	566	616	566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	119	126	119	126	25.00
07/08/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	453	401	453	401	0.00
07/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	310	320	310	320	0.00
07/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	652	601	652	601	0.00
07/08/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	474	490	474	490	0.00
07/08/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	729	683	729	683	0.00
07/08/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	586	605	586	605	0.00
07/08/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	858	813	858	813	0.00
07/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	339	351	339	351	0.00
07/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	581	532	581	532	0.00
07/08/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	562	583	562	583	0.00
07/08/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	566	526	566	526	0.00
07/08/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	672	695	672	695	0.00
07/08/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	694	653	694	653	0.00
07/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	429	448	429	448	0.00
07/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	421	379	421	379	0.00
07/08/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	259	286	259	286	2000.00
07/08/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	194	161	194	161	0.00
07/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	552	578	552	578	0.00
07/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	294	259	294	259	0.00
07/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	390	405	390	405	0.00
07/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	482	436	482	436	0.00
07/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	339	351	339	351	0.00
07/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	581	532	581	532	0.00
07/08/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	507	525	507	525	0.00
07/08/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	662	617	662	617	0.00
07/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	373	386	373	386	0.00
07/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	515	467	515	467	0.00
07/08/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	618	639	618	639	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	791	747	791	747	0.00
07/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	373	386	373	386	0.00
07/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	515	467	515	467	0.00
07/08/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	41	42	41	42	200.00
07/08/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	926	868	926	868	0.00
07/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	108	114	108	114	140.00
07/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	492	439	492	439	0.00
07/08/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	98	103	98	103	30.00
07/08/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	532	478	532	478	0.00
07/08/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	138	140	138	140	3000.00
07/08/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1430	1371	1430	1371	0.00
07/08/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	831	885	831	885	0.00
07/08/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	16	10	16	10	2000.00
07/08/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	60	62	60	62	15157.00
07/08/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	745	688	745	688	0.00
07/08/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	443	458	443	458	0.00
07/08/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	798	751	798	751	0.00
07/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	108	114	108	114	0.00
07/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	492	439	492	439	0.00
07/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	310	320	310	320	0.00
07/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	652	601	652	601	0.00
07/08/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	555	573	555	573	0.00
07/08/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	927	881	927	881	0.00
07/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	296	305	296	305	0.00
07/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	688	636	688	636	0.00
07/08/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	429	443	429	443	0.00
07/08/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	833	786	833	786	0.00
07/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	296	305	296	305	0.00
07/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	688	636	688	636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	389	402	389	402	0.00
07/08/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	943	894	943	894	0.00
07/08/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	512	529	512	529	0.00
07/08/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1035	987	1035	987	0.00
07/08/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	80	84	80	84	0.00
07/08/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	615	559	615	559	0.00
07/08/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	258	266	258	266	0.00
07/08/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	800	747	800	747	0.00
07/08/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	540	558	540	558	0.00
07/08/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	963	916	963	916	0.00
07/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	283	291	283	291	0.00
07/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	725	672	725	672	0.00
07/08/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	499	515	499	515	0.00
07/08/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1072	1023	1072	1023	0.00
07/08/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	73	76	73	76	100.00
07/08/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	657	601	657	601	0.00
07/08/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	353	365	353	365	0.00
07/08/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1058	1007	1058	1007	0.00
07/08/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	55	57	55	57	0.00
07/08/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	789	732	789	732	0.00
07/08/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	913	955	913	955	13513.00
07/08/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	105	86	105	86	0.00
07/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	226	232	226	232	13513.00
07/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	918	863	918	863	0.00
07/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	217	222	217	222	0.00
07/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	959	903	959	903	0.00
07/08/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	474	489	474	489	21978.00
07/08/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1146	1097	1146	1097	0.00
07/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	226	232	226	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	918	863	918	863	0.00
07/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	376	389	376	389	0.00
07/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	981	931	981	931	0.00
07/08/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	486	502	486	502	0.00
07/08/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1109	1060	1109	1060	0.00
07/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	66	69	66	69	0.00
07/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	701	644	701	644	0.00
07/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	236	243	236	243	0.00
07/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	878	824	878	824	0.00
07/08/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	402	415	402	415	0.00
07/08/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	906	857	906	857	0.00
07/08/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	526	543	526	543	0.00
07/08/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	999	951	999	951	0.00
07/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	270	278	270	278	0.00
07/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	762	709	762	709	0.00
07/08/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	88	93	88	93	0.00
07/08/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	573	518	573	518	0.00
07/08/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	45	47	45	47	0.00
07/08/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	880	822	880	822	0.00
07/08/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	207	213	207	213	0.00
07/08/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	999	944	999	944	0.00
07/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	302	312	302	312	0.00
07/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1257	1204	1257	1204	0.00
07/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	34	35	34	35	0.00
07/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1019	960	1019	960	0.00
07/08/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	183	187	183	187	0.00
07/08/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1125	1068	1125	1068	0.00
07/08/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	285	294	285	294	0.00
07/08/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1339	1286	1339	1286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	398	410	398	410	0.00
07/08/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1420	1368	1420	1368	0.00
07/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	26	27	26	27	0.00
07/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1161	1102	1161	1102	0.00
07/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	161	165	161	165	0.00
07/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1253	1196	1253	1196	0.00
07/08/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	261	269	261	269	0.00
07/08/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1465	1411	1465	1411	0.00
07/08/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	370	381	370	381	0.00
07/08/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1542	1489	1542	1489	0.00
07/08/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	22	22	22	22	0.00
07/08/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1257	1198	1257	1198	0.00
07/08/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	149	152	149	152	0.00
07/08/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1341	1283	1341	1283	0.00
07/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	143	146	143	146	0.00
07/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1385	1327	1385	1327	0.00
07/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	276	285	276	285	0.00
07/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1381	1328	1381	1328	0.00
07/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	388	400	388	400	0.00
07/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1461	1408	1461	1408	0.00
07/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	161	165	161	165	0.00
07/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1253	1196	1253	1196	0.00
07/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	246	254	246	254	0.00
07/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1551	1496	1551	1496	0.00
07/08/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	353	364	353	364	0.00
07/08/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1625	1572	1625	1572	0.00
07/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	19	19	19	19	0.00
07/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1353	1294	1353	1294	0.00
07/08/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	133	135	133	135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1475	1416	1475	1416	0.00
07/08/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	379	390	379	390	0.00
07/08/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1501	1448	1501	1448	0.00
07/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	175	179	175	179	0.00
07/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1167	1110	1167	1110	0.00
07/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	246	254	246	254	0.00
07/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1551	1496	1551	1496	0.00
07/08/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	97	100	97	100	0.00
07/08/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3252	3193	3252	3193	0.00
07/08/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	148	153	148	153	21978.00
07/08/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3571	3511	3571	3511	0.00
07/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	20	21	20	21	0.00
07/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1305	1246	1305	1246	0.00
07/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	143	146	143	146	0.00
07/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1385	1327	1385	1327	0.00
07/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	253	261	253	261	0.00
07/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1508	1454	1508	1454	0.00
07/08/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	361	372	361	372	0.00
07/08/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1584	1530	1584	1530	0.00
07/08/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	214	221	214	221	0.00
07/08/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1769	1714	1769	1714	0.00
07/08/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	315	324	315	324	0.00
07/08/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	1838	1782	1838	1782	0.00
07/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	12	13	12	13	0.00
07/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1596	1538	1596	1538	0.00
07/08/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	110	112	110	112	0.00
07/08/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1702	1643	1702	1643	0.00
07/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	198	204	198	204	0.00
07/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1903	1847	1903	1847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	295	304	295	304	0.00
07/08/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	1968	1912	1968	1912	0.00
07/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	2	2	2	2	1000.00
07/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2337	2278	2337	2278	0.00
07/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	8	9	8	9	0.00
07/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1743	1684	1743	1684	0.00
07/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	175	180	175	180	0.00
07/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2129	2073	2129	2073	0.00
07/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	266	274	266	274	0.00
07/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2189	2132	2189	2132	0.00
07/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1990	1930	1990	1930	0.00
07/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	87	88	87	88	0.00
07/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2029	1969	2029	1969	0.00
07/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	193	199	193	199	0.00
07/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1948	1892	1948	1892	0.00
07/08/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	289	297	289	297	0.00
07/08/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2012	1955	2012	1955	0.00
07/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	8	8	8	8	0.00
07/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1792	1733	1792	1733	0.00
07/08/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	96	97	96	97	0.00
07/08/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	1888	1828	1888	1828	0.00
07/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	209	215	209	215	0.00
07/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1813	1758	1813	1758	0.00
07/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	308	317	308	317	0.00
07/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1881	1825	1881	1825	0.00
07/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	10	11	10	11	0.00
07/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1645	1586	1645	1586	0.00
07/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	106	108	106	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1748	1689	1748	1689	0.00
07/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	418	431	418	431	26596.00
07/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1340	1289	1340	1289	0.00
07/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	209	215	209	215	0.00
07/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1813	1758	1813	1758	0.00
07/08/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	9	10	9	10	0.00
07/08/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1694	1635	1694	1635	0.00
07/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	106	108	106	108	0.00
07/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1748	1689	1748	1689	0.00
07/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	188	194	188	194	0.00
07/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1993	1937	1993	1937	0.00
07/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1841	1782	1841	1782	0.00
07/08/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	93	94	93	94	0.00
07/08/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	1935	1875	1935	1875	0.00
07/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	188	194	188	194	0.00
07/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1993	1937	1993	1937	0.00
07/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1841	1782	1841	1782	0.00
07/08/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	157	163	157	163	0.00
07/08/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2312	2255	2312	2255	0.00
07/08/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2188	2129	2188	2129	0.00
07/08/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	75	76	75	76	0.00
07/08/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2217	2157	2217	2157	0.00
07/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	153	159	153	159	0.00
07/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2358	2301	2358	2301	0.00
07/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2238	2178	2238	2178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	70	71	70	71	0.00
07/08/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2312	2252	2312	2252	0.00
07/08/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	162	167	162	167	0.00
07/08/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2266	2210	2266	2210	0.00
07/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2287	2228	2287	2228	0.00
07/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	149	154	149	154	0.00
07/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2404	2347	2404	2347	0.00
07/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2287	2228	2287	2228	0.00
07/08/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	67	68	67	68	0.00
07/08/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2359	2299	2359	2299	0.00
07/08/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	138	143	138	143	0.00
07/08/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2543	2485	2543	2485	0.00
07/08/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2437	2377	2437	2377	0.00
07/08/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	62	64	62	64	0.00
07/08/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2454	2395	2454	2395	0.00
07/08/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	122	126	122	126	0.00
07/08/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2777	2719	2777	2719	0.00
07/08/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2636	2576	2636	2576	0.00
07/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	54	55	54	55	0.00
07/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2646	2586	2646	2586	0.00
07/08/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	109	112	109	112	0.00
07/08/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3013	2955	3013	2955	0.00
07/08/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	2885	2826	2885	2826	0.00
07/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	46	47	46	47	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2888	2828	2888	2828	0.00
07/08/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	111	115	111	115	0.00
07/08/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	2966	2907	2966	2907	0.00
07/08/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	4935	4875	4935	4875	0.00
07/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2786	2726	2786	2726	0.00
07/08/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	47	48	47	48	0.00
07/08/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	2839	2779	2839	2779	0.00
07/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	116	120	116	120	0.00
07/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2871	2813	2871	2813	0.00
07/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2736	2676	2736	2676	0.00
07/08/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	51	52	51	52	0.00
07/08/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2743	2683	2743	2683	0.00
07/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	114	118	114	118	0.00
07/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2918	2860	2918	2860	0.00
07/08/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2686	2626	2686	2626	0.00
07/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	131	136	131	136	0.00
07/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2636	2578	2636	2578	0.00
07/08/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2387	2327	2387	2327	0.00
07/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2138	2079	2138	2079	0.00
07/08/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	78	79	78	79	0.00
07/08/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2170	2110	2170	2110	0.00
07/08/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	72	74	72	74	0.00
07/08/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2264	2205	2264	2205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	135	139	135	139	0.00
07/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2589	2532	2589	2532	0.00
07/08/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	60	61	60	61	0.00
07/08/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2502	2442	2502	2442	0.00
07/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2536	2477	2536	2477	0.00
07/08/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	56	57	56	57	0.00
07/08/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2598	2538	2598	2538	0.00
07/08/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2586	2527	2586	2527	0.00
07/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	54	55	54	55	0.00
07/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2646	2586	2646	2586	0.00
07/08/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	125	129	125	129	0.00
07/08/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2730	2672	2730	2672	0.00
07/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	119	123	119	123	0.00
07/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2824	2766	2824	2766	0.00
07/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	128	133	128	133	0.00
07/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2683	2625	2683	2625	0.00
07/08/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	142	147	142	147	0.00
07/08/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2496	2439	2496	2439	0.00
07/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	4	5	4	5	0.00
07/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2039	1980	2039	1980	0.00
07/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	84	85	84	85	0.00
07/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2076	2016	2076	2016	0.00
07/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	149	154	149	154	0.00
07/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2404	2347	2404	2347	0.00
07/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1891	1832	1891	1832	0.00
07/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	90	91	90	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1982	1922	1982	1922	0.00
07/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	135	139	135	139	0.00
07/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2589	2532	2589	2532	0.00
07/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2089	2029	2089	2029	0.00
07/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	106	110	106	110	0.00
07/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3061	3002	3061	3002	0.00
07/08/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	100	103	100	103	0.00
07/08/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3194	3136	3194	3136	0.00
07/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	104	107	104	107	0.00
07/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3108	3050	3108	3050	0.00
07/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	65	66	65	66	9530.00
07/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2407	2347	2407	2347	0.00
07/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	104	107	104	107	0.00
07/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3108	3050	3108	3050	0.00
07/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2486	2427	2486	2427	0.00
07/08/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	58	59	58	59	0.00
07/08/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2550	2490	2550	2490	0.00
07/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	101	105	101	105	0.00
07/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3156	3097	3156	3097	0.00
07/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2536	2477	2536	2477	0.00
07/08/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	91	94	91	94	0.00
07/08/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3396	3337	3396	3337	0.00
07/08/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	99	103	99	103	0.00
07/08/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3204	3145	3204	3145	0.00
07/08/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	87	90	87	90	0.00
07/08/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3492	3433	3492	3433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2786	2726	2786	2726	0.00
07/08/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	95	98	95	98	0.00
07/08/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3300	3241	3300	3241	0.00
07/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	93	96	93	96	0.00
07/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3348	3289	3348	3289	0.00
07/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2486	2427	2486	2427	0.00
07/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2238	2178	2238	2178	0.00
07/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2138	2079	2138	2079	0.00
07/08/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	5	6	5	6	0.00
07/08/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	1940	1881	1940	1881	0.00
07/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	90	91	90	91	0.00
07/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1982	1922	1982	1922	0.00
07/08/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3235	3176	3235	3176	0.00
07/08/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	43	44	43	44	0.00
07/08/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	2985	2925	2985	2925	0.00
07/08/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	44	45	44	45	0.00
07/08/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	2936	2876	2936	2876	0.00
07/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	39	40	39	40	0.00
07/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3131	3071	3131	3071	0.00
07/08/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	42	42	42	42	0.00
07/08/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3034	2973	3034	2973	0.00
07/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	22	22	22	22	10100.00
07/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4114	4053	4114	4053	0.00
07/08/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	33	33	33	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
07/08/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3425	3364	3425	3364	0.00
07/08/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	35	35	35	35	0.00
07/08/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3327	3266	3327	3266	0.00
07/08/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	26	27	26	27	0.00
07/08/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	3818	3758	3818	3758	0.00
07/08/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	21	21	21	21	0.00
07/08/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4213	4152	4213	4152	0.00
07/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	15	16	15	16	0.00
07/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4607	4547	4607	4547	0.00
07/08/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	12	12	12	12	0.00
07/08/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5004	4943	5004	4943	0.00
07/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	28	28	28	28	0.00
07/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3720	3659	3720	3659	0.00
07/08/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	17	17	17	17	0.00
07/08/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4509	4448	4509	4448	0.00
07/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	13	13	13	13	0.00
07/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4905	4844	4905	4844	0.00
07/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	190	195	190	195	0.00
07/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1082	1026	1082	1026	0.00
07/08/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	118	121	118	121	0.00
07/08/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1610	1552	1610	1552	0.00
07/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	25	25	25	25	0.00
07/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3917	3856	3917	3856	0.00
07/08/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	11	11	11	11	0.00
07/08/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5103	5042	5103	5042	0.00
07/08/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	128	130	128	130	0.00
07/08/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1520	1461	1520	1461	0.00
07/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	84	85	84	85	0.00
07/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2076	2016	2076	2016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	37	37	37	37	0.00
07/08/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3229	3168	3229	3168	0.00
07/08/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	18	18	18	18	0.00
07/08/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4410	4349	4410	4349	0.00
07/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	247	254	247	254	0.00
07/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	839	785	839	785	0.00
07/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	29	30	29	30	0.00
07/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3621	3561	3621	3561	0.00
07/08/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	9	9	9	9	0.00
07/08/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5401	5340	5401	5340	0.00
07/08/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	19	19	19	19	0.00
07/08/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4311	4250	4311	4250	0.00
07/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	13	13	13	13	0.00
07/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4905	4844	4905	4844	0.00
07/08/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	8	8	8	8	0.00
07/08/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5500	5439	5500	5439	0.00
07/08/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	31	31	31	31	0.00
07/08/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3523	3462	3523	3462	0.00
07/08/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	14	15	14	15	0.00
07/08/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4706	4646	4706	4646	0.00
07/08/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	10	10	10	10	0.00
07/08/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5302	5241	5302	5241	0.00
07/08/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	24	24	24	24	0.00
07/08/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4016	3955	4016	3955	0.00
07/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	15	16	15	16	0.00
07/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4607	4547	4607	4547	0.00
07/08/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	10	10	10	10	0.00
07/08/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5202	5141	5202	5141	0.00
07/08/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	155	158	155	158	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1297	1239	1297	1239	0.00
07/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	99	101	99	101	0.00
07/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1841	1782	1841	1782	0.00
07/08/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	30	30	30	30	0.00
07/08/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3572	3511	3572	3511	0.00
07/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	21	22	21	22	0.00
07/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4163	4103	4163	4103	0.00
07/08/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	14	14	14	14	0.00
07/08/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4756	4695	4756	4695	0.00
07/08/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	9	9	9	9	0.00
07/08/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5351	5290	5351	5290	0.00
07/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	29	30	29	30	0.00
07/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3621	3561	3621	3561	0.00
07/08/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	168	172	168	172	0.00
07/08/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1210	1153	1210	1153	0.00
07/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	46	47	46	47	0.00
07/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2888	2828	2888	2828	0.00
07/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	32	32	32	32	0.00
07/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3474	3413	3474	3413	0.00
07/08/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	23	23	23	23	0.00
07/08/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4065	4004	4065	4004	0.00
07/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	15	15	15	15	0.00
07/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4657	4596	4657	4596	0.00
07/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	190	195	190	195	0.00
07/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1082	1026	1082	1026	0.00
07/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	25	25	25	25	0.00
07/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3917	3856	3917	3856	0.00
07/08/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	233	240	233	240	0.00
07/08/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1637	1582	1637	1582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	198	204	198	204	0.00
07/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1903	1847	1903	1847	0.00
07/08/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	179	185	179	185	0.00
07/08/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2084	2027	2084	2027	0.00
07/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	171	176	171	176	0.00
07/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2175	2118	2175	2118	0.00
07/08/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	63	66	63	66	0.00
07/08/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4268	4208	4268	4208	0.00
07/08/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	114	116	114	116	0.00
07/08/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1656	1597	1656	1597	0.00
07/08/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	49	50	49	50	0.00
07/08/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	2791	2731	2791	2731	0.00
07/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	34	34	34	34	0.00
07/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3376	3315	3376	3315	0.00
07/08/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	24	25	24	25	0.00
07/08/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	3966	3906	3966	3906	0.00
07/08/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	11	11	11	11	0.00
07/08/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5053	4992	5053	4992	0.00
07/08/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	268	277	268	277	0.00
07/08/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1423	1369	1423	1369	0.00
07/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	93	96	93	96	0.00
07/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3348	3289	3348	3289	0.00
07/08/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	40	41	40	41	0.00
07/08/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5395	5334	5395	5334	0.00
07/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	701	734	701	734	0.00
07/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	193	165	193	165	0.00
07/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	39	40	39	40	0.00
07/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3131	3071	3131	3071	0.00
07/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	13	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1548	1489	1548	1489	0.00
07/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	10	11	10	11	0.00
07/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1645	1586	1645	1586	0.00
07/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	8	9	8	9	0.00
07/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1743	1684	1743	1684	0.00
07/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2337	2278	2337	2278	0.00
07/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	293	303	293	303	0.00
07/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1298	1245	1298	1245	0.00
07/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	131	136	131	136	0.00
07/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2636	2578	2636	2578	0.00
07/08/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	42	44	42	44	0.00
07/08/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5247	5186	5247	5186	0.00
07/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	15	15	15	15	0.00
07/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1499	1440	1499	1440	0.00
07/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	12	13	12	13	0.00
07/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1596	1538	1596	1538	0.00
07/08/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	312	322	312	322	0.00
07/08/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1216	1164	1216	1164	0.00
07/08/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	44	45	44	45	0.00
07/08/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5148	5088	5148	5088	0.00
07/08/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	734	769	734	769	0.00
07/08/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	176	150	176	150	0.00
07/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	236	243	236	243	0.00
07/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	878	824	878	824	0.00
07/08/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	40	41	40	41	0.00
07/08/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3082	3022	3082	3022	0.00
07/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	29	29	29	29	0.00
07/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3671	3610	3671	3610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	16	16	16	16	0.00
07/08/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1450	1391	1450	1391	0.00
07/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	321	332	321	332	0.00
07/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1176	1124	1176	1124	0.00
07/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	116	120	116	120	0.00
07/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2871	2813	2871	2813	0.00
07/08/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	45	46	45	46	0.00
07/08/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5099	5039	5099	5039	0.00
07/08/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	768	804	768	804	0.00
07/08/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	160	135	160	135	0.00
07/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	342	353	342	353	0.00
07/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1097	1046	1097	1046	0.00
07/08/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	46	48	46	48	0.00
07/08/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5001	4941	5001	4941	0.00
07/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	175	179	175	179	0.00
07/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1167	1110	1167	1110	0.00
07/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	4	5	4	5	0.00
07/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2039	1980	2039	1980	0.00
07/08/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	38	38	38	38	0.00
07/08/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3180	3119	3180	3119	0.00
07/08/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	27	27	27	27	0.00
07/08/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	3769	3708	3769	3708	0.00
07/08/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	18	19	18	19	0.00
07/08/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4360	4300	4360	4300	0.00
07/08/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	8	8	8	8	0.00
07/08/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5550	5489	5550	5489	0.00
07/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2836	2776	2836	2776	0.00
07/08/2009	\$ / R On 14-September-09	11.00	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
07/08/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	2935	2876	2935	2876	0.00
07/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	84	87	84	87	0.00
07/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3588	3529	3588	3529	0.00
07/08/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	37	38	37	38	0.00
07/08/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5641	5580	5641	5580	0.00
07/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	28	28	28	28	0.00
07/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3720	3659	3720	3659	0.00
07/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2089	2029	2089	2029	0.00
07/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	239	247	239	247	0.00
07/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1594	1539	1594	1539	0.00
07/08/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	89	92	89	92	0.00
07/08/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3444	3385	3444	3385	0.00
07/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	86	88	86	88	0.00
07/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3540	3481	3540	3481	0.00
07/08/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	37	39	37	39	0.00
07/08/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5592	5531	5592	5531	0.00
07/08/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5699	5638	5699	5638	0.00
07/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2985	2926	2985	2926	0.00
07/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	1	0	1	0	0.00
07/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3085	3026	3085	3026	0.00
07/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	84	87	84	87	0.00
07/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3588	3529	3588	3529	0.00
07/08/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	81	83	81	83	0.00
07/08/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3685	3626	3685	3626	0.00
07/08/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	78	80	78	80	0.00
07/08/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	3782	3723	3782	3723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	34	35	34	35	0.00
07/08/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	5839	5778	5839	5778	0.00
07/08/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	8	8	8	8	0.00
07/08/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5600	5539	5600	5539	0.00
07/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	226	233	226	233	0.00
07/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1681	1626	1681	1626	0.00
07/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	106	110	106	110	0.00
07/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3061	3002	3061	3002	0.00
07/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	86	88	86	88	0.00
07/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3540	3481	3540	3481	0.00
07/08/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	82	85	82	85	0.00
07/08/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3637	3578	3637	3578	0.00
07/08/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	36	37	36	37	0.00
07/08/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5691	5630	5691	5630	0.00
07/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	29	29	29	29	0.00
07/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3671	3610	3671	3610	0.00
07/08/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	20	20	20	20	0.00
07/08/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4262	4201	4262	4201	0.00
07/08/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	9	9	9	9	0.00
07/08/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5451	5390	5451	5390	0.00
07/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2736	2676	2736	2676	0.00
07/08/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	39	40	39	40	0.00
07/08/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5493	5432	5493	5432	0.00
07/08/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	5799	5738	5799	5738	0.00
07/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2985	2926	2985	2926	0.00
07/08/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3185	3126	3185	3126	0.00
07/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2836	2776	2836	2776	0.00
07/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3035	2976	3035	2976	0.00
07/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	302	312	302	312	0.00
07/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1257	1204	1257	1204	0.00
07/08/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	43	45	43	45	0.00
07/08/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5198	5137	5198	5137	0.00
07/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	701	734	701	734	0.00
07/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	193	165	193	165	0.00
07/08/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	415	429	415	429	0.00
07/08/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	869	821	869	821	0.00
07/08/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	48	50	48	50	0.00
07/08/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4903	4843	4903	4843	0.00
07/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1990	1930	1990	1930	0.00
07/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	376	389	376	389	0.00
07/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	981	931	981	931	0.00
07/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	145	150	145	150	0.00
07/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2450	2393	2450	2393	0.00
07/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	114	118	114	118	0.00
07/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2918	2860	2918	2860	0.00
07/08/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	46	47	46	47	0.00
07/08/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5050	4990	5050	4990	0.00
07/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	128	133	128	133	0.00
07/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2683	2625	2683	2625	0.00
07/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	101	105	101	105	0.00
07/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3156	3097	3156	3097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	41	43	41	43	0.00
07/08/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5296	5235	5296	5235	0.00
07/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	153	159	153	159	0.00
07/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2358	2301	2358	2301	0.00
07/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	145	150	145	150	0.00
07/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2450	2393	2450	2393	0.00
07/08/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	47	49	47	49	0.00
07/08/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4952	4892	4952	4892	0.00
07/08/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	364	376	364	376	0.00
07/08/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1019	969	1019	969	0.00
07/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3035	2976	3035	2976	0.00
07/08/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3135	3076	3135	3076	0.00
07/08/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	41	42	41	42	0.00
07/08/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5345	5285	5345	5285	0.00
07/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	32	32	32	32	0.00
07/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3474	3413	3474	3413	0.00
07/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	15	15	15	15	0.00
07/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4657	4596	4657	4596	0.00
07/08/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	5849	5788	5849	5788	0.00
07/08/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2586	2527	2586	2527	0.00
07/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	1	0	1	0	0.00
07/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3085	3026	3085	3026	0.00
07/08/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3285	3226	3285	3226	0.00
07/08/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	49	51	49	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4854	4794	4854	4794	0.00
07/08/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	166	172	166	172	0.00
07/08/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2221	2164	2221	2164	0.00
07/08/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	52	54	52	54	0.00
07/08/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4707	4647	4707	4647	0.00
07/08/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	10	10	10	10	0.00
07/08/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5252	5191	5252	5191	0.00
07/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	171	176	171	176	0.00
07/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2175	2118	2175	2118	0.00
07/08/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	54	56	54	56	0.00
07/08/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4658	4598	4658	4598	0.00
07/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	669	701	669	701	0.00
07/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	211	182	211	182	0.00
07/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	11	11	11	11	0.00
07/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5153	5092	5153	5092	0.00
07/08/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	56	58	56	58	0.00
07/08/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4560	4500	4560	4500	0.00
07/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	184	189	184	189	0.00
07/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2038	1982	2038	1982	0.00
07/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	175	180	175	180	0.00
07/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2129	2073	2129	2073	0.00
07/08/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	55	57	55	57	0.00
07/08/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4609	4549	4609	4549	0.00
07/08/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	203	210	203	210	0.00
07/08/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1858	1802	1858	1802	0.00
07/08/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	65	67	65	67	0.00
07/08/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4219	4160	4219	4160	0.00
07/08/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	1032	1078	1032	1078	0.00
07/08/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	74	59	74	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	283	291	283	291	0.00
07/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	725	672	725	672	0.00
07/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	17	17	17	17	0.00
07/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4459	4398	4459	4398	0.00
07/08/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	13	13	13	13	0.00
07/08/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	4855	4794	4855	4794	0.00
07/08/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	29	29	29	29	0.00
07/08/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1113	1054	1113	1054	0.00
07/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	17	17	17	17	0.00
07/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1402	1343	1402	1343	0.00
07/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	15	15	15	15	0.00
07/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1499	1440	1499	1440	0.00
07/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	226	233	226	233	0.00
07/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1681	1626	1681	1626	0.00
07/08/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	68	71	68	71	0.00
07/08/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4122	4063	4122	4063	0.00
07/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	1073	1122	1073	1122	0.00
07/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	65	53	65	53	0.00
07/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	31	32	31	32	0.00
07/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1066	1007	1066	1007	0.00
07/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	19	19	19	19	0.00
07/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1353	1294	1353	1294	0.00
07/08/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	752	781	752	781	0.00
07/08/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	356	323	356	323	0.00
07/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	69	72	69	72	0.00
07/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4074	4014	4074	4014	0.00
07/08/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	899	930	899	930	0.00
07/08/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	421	388	421	388	0.00
07/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	345	355	345	355	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1667	1613	1667	1613	0.00
07/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	330	339	330	339	0.00
07/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1752	1697	1752	1697	0.00
07/08/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	302	310	302	310	0.00
07/08/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	1924	1869	1924	1869	0.00
07/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	277	285	277	285	0.00
07/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2100	2043	2100	2043	0.00
07/08/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	127	130	127	130	0.00
07/08/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4049	3988	4049	3988	0.00
07/08/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	873	903	873	903	0.00
07/08/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	445	411	445	411	0.00
07/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	337	347	337	347	0.00
07/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1710	1655	1710	1655	0.00
07/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	322	332	322	332	0.00
07/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1795	1740	1795	1740	0.00
07/08/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	283	291	283	291	0.00
07/08/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2055	1999	2055	1999	0.00
07/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	271	279	271	279	0.00
07/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2144	2087	2144	2087	0.00
07/08/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	125	128	125	128	0.00
07/08/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4097	4036	4097	4036	0.00
07/08/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	24	24	24	24	0.00
07/08/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1209	1150	1209	1150	0.00
07/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	330	339	330	339	0.00
07/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1752	1697	1752	1697	0.00
07/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	277	285	277	285	0.00
07/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2100	2043	2100	2043	0.00
07/08/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	255	263	255	263	0.00
07/08/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2278	2221	2278	2221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	119	123	119	123	0.00
07/08/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4241	4181	4241	4181	0.00
07/08/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	803	840	803	840	0.00
07/08/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	145	121	145	121	0.00
07/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	217	222	217	222	0.00
07/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	959	903	959	903	0.00
07/08/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	52	53	52	53	0.00
07/08/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2694	2634	2694	2634	0.00
07/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	34	34	34	34	0.00
07/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3376	3315	3376	3315	0.00
07/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	11	11	11	11	0.00
07/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5153	5092	5153	5092	0.00
07/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	17	17	17	17	0.00
07/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1402	1343	1402	1343	0.00
07/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	8	8	8	8	0.00
07/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1792	1733	1792	1733	0.00
07/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1891	1832	1891	1832	0.00
07/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	193	199	193	199	0.00
07/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1948	1892	1948	1892	0.00
07/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	184	189	184	189	0.00
07/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2038	1982	2038	1982	0.00
07/08/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	59	62	59	62	0.00
07/08/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4414	4354	4414	4354	0.00
07/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	308	317	308	317	0.00
07/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1881	1825	1881	1825	0.00
07/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	271	279	271	279	0.00
07/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2144	2087	2144	2087	0.00
07/08/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	261	268	261	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
07/08/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2233	2176	2233	2176	0.00
07/08/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	250	258	250	258	0.00
07/08/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2322	2266	2322	2266	0.00
07/08/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	239	247	239	247	0.00
07/08/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2411	2355	2411	2355	0.00
07/08/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	113	116	113	116	0.00
07/08/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4385	4325	4385	4325	0.00
07/08/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	991	1036	991	1036	0.00
07/08/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	83	67	83	67	0.00
07/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	26	27	26	27	0.00
07/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1161	1102	1161	1102	0.00
07/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	13	14	13	14	0.00
07/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1548	1489	1548	1489	0.00
07/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	220	227	220	227	0.00
07/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1725	1670	1725	1670	0.00
07/08/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	66	69	66	69	0.00
07/08/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4171	4111	4171	4111	0.00
07/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	337	347	337	347	0.00
07/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1710	1655	1710	1655	0.00
07/08/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	121	125	121	125	0.00
07/08/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4193	4133	4193	4133	0.00
07/08/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	779	809	779	809	0.00
07/08/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	333	301	333	301	0.00
07/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	239	247	239	247	0.00
07/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1594	1539	1594	1539	0.00
07/08/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1343	1398	1343	1398	0.00
07/08/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	35	29	35	29	0.00
07/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	701	734	701	734	0.00
07/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	193	165	193	165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	928	964	928	964	0.00
07/08/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	233	206	233	206	0.00
07/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	276	285	276	285	0.00
07/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1381	1328	1381	1328	0.00
07/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	69	72	69	72	0.00
07/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4074	4014	4074	4014	0.00
07/08/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	1038	1074	1038	1074	0.00
07/08/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	311	282	311	282	0.00
07/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	407	420	407	420	0.00
07/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1380	1328	1380	1328	0.00
07/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	322	332	322	332	0.00
07/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1795	1740	1795	1740	0.00
07/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	34	35	34	35	0.00
07/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1019	960	1019	960	0.00
07/08/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	960	997	960	997	0.00
07/08/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	215	189	215	189	0.00
07/08/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	1068	1105	1068	1105	0.00
07/08/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	291	263	291	263	0.00
07/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	345	355	345	355	0.00
07/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1667	1613	1667	1613	0.00
07/08/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	135	139	135	139	0.00
07/08/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	3857	3797	3857	3797	0.00
07/08/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1389	1445	1389	1445	0.00
07/08/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	31	26	31	26	0.00
07/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	87	88	87	88	0.00
07/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2029	1969	2029	1969	0.00
07/08/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	993	1031	993	1031	0.00
07/08/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	198	174	198	174	0.00
07/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	293	303	293	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
07/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1298	1245	1298	1245	0.00
07/08/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	72	74	72	74	0.00
07/08/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	3977	3917	3977	3917	0.00
07/08/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	1099	1137	1099	1137	0.00
07/08/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	272	245	272	245	0.00
07/08/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	428	441	428	441	0.00
07/08/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1301	1249	1301	1249	0.00
07/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	407	420	407	420	0.00
07/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1380	1328	1380	1328	0.00
07/08/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	133	136	133	136	0.00
07/08/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	3905	3845	3905	3845	0.00
07/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1297	1351	1297	1351	0.00
07/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	39	32	39	32	0.00
07/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	669	701	669	701	0.00
07/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	211	182	211	182	0.00
07/08/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	81	83	81	83	0.00
07/08/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2123	2064	2123	2064	0.00
07/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	21	22	21	22	0.00
07/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4163	4103	4163	4103	0.00
07/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1297	1351	1297	1351	0.00
07/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	39	32	39	32	0.00
07/08/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1436	1492	1436	1492	0.00
07/08/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	28	23	28	23	0.00
07/08/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	38	39	38	39	0.00
07/08/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	972	914	972	914	0.00
07/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	31	32	31	32	0.00
07/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1066	1007	1066	1007	0.00
07/08/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1027	1066	1027	1066	0.00
07/08/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	182	159	182	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
07/08/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	1131	1169	1131	1169	0.00
07/08/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	254	228	254	228	0.00
07/08/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	439	453	439	453	0.00
07/08/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1261	1211	1261	1211	0.00
07/08/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4658	4719	4658	4719	0.00
07/08/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	3159	3220	3159	3220	0.00
07/08/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1674	1732	1674	1732	0.00
07/08/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	16	13	16	13	0.00
07/08/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7343	7282	7343	7282	0.00
07/08/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4665	4725	4665	4725	0.00
07/08/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	3165	3225	3165	3225	0.00
07/08/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1666	1726	1666	1726	0.00
07/08/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4335	4275	4335	4275	0.00
07/08/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	5835	5775	5835	5775	0.00
07/08/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7335	7275	7335	7275	0.00
07/08/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4695	4758	4695	4758	0.00
07/08/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	3200	3262	3200	3262	0.00
07/08/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1735	1789	1735	1789	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	39	32	39	32	0.00
07/08/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	61	63	61	63	0.00
07/08/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4365	4306	4365	4306	0.00
07/08/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	18	19	18	19	0.00
07/08/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7323	7261	7323	7261	0.00
07/08/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4728	4792	4728	4792	0.00
07/08/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3237	3301	3237	3301	0.00
07/08/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	10	9	10	9	0.00
07/08/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1802	1857	1802	1857	0.00
07/08/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	74	65	74	65	0.00
07/08/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	187	193	187	193	0.00
07/08/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	2960	2901	2960	2901	0.00
07/08/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	73	75	73	75	0.00
07/08/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	5845	5783	5845	5783	0.00
07/08/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	48	49	48	49	0.00
07/08/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7320	7258	7320	7258	0.00
07/08/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4908	4969	4908	4969	0.00
07/08/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3409	3470	3409	3470	0.00
07/08/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1917	1976	1917	1976	0.00
07/08/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	9	7	9	7	0.00
07/08/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	639	669	639	669	0.00
07/08/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	231	200	231	200	0.00
07/08/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7094	7033	7094	7033	0.00
07/08/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4865	4925	4865	4925	0.00
07/08/2009	\$ / R On 14-September-09	3.20	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
07/08/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3365	3425	3365	3425	0.00
07/08/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1866	1925	1866	1925	0.00
07/08/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	450	490	450	490	0.00
07/08/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	85	65	85	65	0.00
07/08/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4135	4075	4135	4075	0.00
07/08/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5635	5575	5635	5575	0.00
07/08/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7135	7075	7135	7075	0.00
07/08/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4945	5008	4945	5008	0.00
07/08/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3449	3511	3449	3511	0.00
07/08/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	4	3	4	3	0.00
07/08/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1968	2025	1968	2025	0.00
07/08/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	23	18	23	18	0.00
07/08/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	20	21	20	21	0.00
07/08/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7075	7013	7075	7013	0.00
07/08/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4978	5042	4978	5042	0.00
07/08/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3485	3549	3485	3549	0.00
07/08/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	8	7	8	7	0.00
07/08/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	2026	2085	2026	2085	0.00
07/08/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	48	43	48	43	0.00
07/08/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	207	213	207	213	0.00
07/08/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2729	2671	2729	2671	0.00
07/08/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	123	126	123	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
07/08/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4145	4085	4145	4085	0.00
07/08/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	78	80	78	80	0.00
07/08/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5600	5538	5600	5538	0.00
07/08/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	51	53	51	53	0.00
07/08/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7074	7011	7074	7011	0.00
07/08/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4915	4975	4915	4975	0.00
07/08/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3415	3475	3415	3475	0.00
07/08/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1916	1975	1916	1975	0.00
07/08/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	488	530	488	530	0.00
07/08/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	72	55	72	55	0.00
07/08/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4085	4025	4085	4025	0.00
07/08/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5585	5525	5585	5525	0.00
07/08/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7085	7025	7085	7025	0.00
07/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	17	17	17	17	0.00
07/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4459	4398	4459	4398	0.00
07/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	50	51	50	51	0.00
07/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	834	777	834	777	0.00
07/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	20	21	20	21	0.00
07/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1305	1246	1305	1246	0.00
07/08/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1174	1219	1174	1219	0.00
07/08/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	129	112	129	112	0.00
07/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	342	353	342	353	0.00
07/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1097	1046	1097	1046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	321	332	321	332	0.00
07/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1176	1124	1176	1124	0.00
07/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	253	261	253	261	0.00
07/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1508	1454	1508	1454	0.00
07/08/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	79	82	79	82	0.00
07/08/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3734	3674	3734	3674	0.00
07/08/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1306	1354	1306	1354	0.00
07/08/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	179	162	179	162	0.00
07/08/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	450	464	450	464	0.00
07/08/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1223	1172	1223	1172	0.00
07/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	388	400	388	400	0.00
07/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1461	1408	1461	1408	0.00
07/08/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	151	155	151	155	0.00
07/08/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3523	3463	3523	3463	0.00
07/08/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	3209	3270	3209	3270	0.00
07/08/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	2213	2273	2213	2273	0.00
07/08/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	5	4	5	4	0.00
07/08/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1251	1304	1251	1304	0.00
07/08/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	43	35	43	35	0.00
07/08/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	1169	1228	1169	1228	0.00
07/08/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	4	3	4	3	0.00
07/08/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	695	745	695	745	0.00
07/08/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	29	20	29	20	0.00
07/08/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3250	3312	3250	3312	0.00
07/08/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	5	4	5	4	0.00
07/08/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2261	2321	2261	2321	0.00
07/08/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	15	13	15	13	0.00
07/08/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1338	1386	1338	1386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	92	79	92	79	0.00
07/08/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	76	79	76	79	0.00
07/08/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	3831	3771	3831	3771	0.00
07/08/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	50	52	50	52	0.00
07/08/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4805	4745	4805	4745	0.00
07/08/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3287	3351	3287	3351	0.00
07/08/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	9	9	9	9	0.00
07/08/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2310	2372	2310	2372	0.00
07/08/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	32	30	32	30	0.00
07/08/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1423	1474	1423	1474	0.00
07/08/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	146	132	146	132	0.00
07/08/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	191	197	191	197	0.00
07/08/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	2913	2855	2913	2855	0.00
07/08/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	98	101	98	101	0.00
07/08/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	4820	4759	4820	4759	0.00
07/08/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2411	2472	2411	2472	0.00
07/08/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1368	1427	1368	1427	0.00
07/08/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	878	933	878	933	0.00
07/08/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	12	8	12	8	0.00
07/08/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3399	3461	3399	3461	0.00
07/08/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	4	3	4	3	0.00
07/08/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2409	2469	2409	2469	0.00
07/08/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	13	12	13	12	0.00
07/08/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1466	1517	1466	1517	0.00
07/08/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	71	59	71	59	0.00
07/08/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2503	2565	2503	2565	0.00
07/08/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	25	23	25	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1587	1640	1587	1640	0.00
07/08/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	110	98	110	98	0.00
07/08/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	144	148	144	148	0.00
07/08/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3666	3606	3666	3606	0.00
07/08/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	104	107	104	107	0.00
07/08/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4626	4565	4626	4565	0.00
07/08/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6396	6335	6396	6335	0.00
07/08/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1417	1476	1417	1476	0.00
07/08/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	925	981	925	981	0.00
07/08/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	10	6	10	6	0.00
07/08/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2458	2518	2458	2518	0.00
07/08/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	12	11	12	11	0.00
07/08/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1510	1561	1510	1561	0.00
07/08/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	64	54	64	54	0.00
07/08/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	6944	6883	6944	6883	0.00
07/08/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	180	186	180	186	0.00
07/08/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3053	2994	3053	2994	0.00
07/08/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	129	132	129	132	0.00
07/08/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4001	3940	4001	3940	0.00
07/08/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	93	96	93	96	0.00
07/08/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	4966	4904	4966	4904	0.00
07/08/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3459	3520	3459	3520	0.00
07/08/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2461	2522	2461	2522	0.00
07/08/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1483	1540	1483	1540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	25	21	25	21	0.00
07/08/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7044	6983	7044	6983	0.00
07/08/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1467	1526	1467	1526	0.00
07/08/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	2	1	2	1	0.00
07/08/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	973	1030	973	1030	0.00
07/08/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	8	5	8	5	0.00
07/08/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3499	3560	3499	3560	0.00
07/08/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2507	2568	2507	2568	0.00
07/08/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	12	10	12	10	0.00
07/08/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1554	1606	1554	1606	0.00
07/08/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	59	49	59	49	0.00
07/08/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	807	838	807	838	0.00
07/08/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	312	281	312	281	0.00
07/08/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3535	3599	3535	3599	0.00
07/08/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2551	2614	2551	2614	0.00
07/08/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	24	22	24	22	0.00
07/08/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1629	1683	1629	1683	0.00
07/08/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	102	91	102	91	0.00
07/08/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	925	957	925	957	0.00
07/08/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	398	365	398	365	0.00
07/08/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	174	179	174	179	0.00
07/08/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3146	3087	3146	3087	0.00
07/08/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	90	93	90	93	0.00
07/08/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5063	5001	5063	5001	0.00
07/08/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3535	3475	3535	3475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4535	4475	4535	4475	0.00
07/08/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3359	3420	3359	3420	0.00
07/08/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2362	2422	2362	2422	0.00
07/08/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	4	3	4	3	0.00
07/08/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7144	7083	7144	7083	0.00
07/08/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3635	3575	3635	3575	0.00
07/08/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4635	4575	4635	4575	0.00
07/08/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3386	3450	3386	3450	0.00
07/08/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	9	8	9	8	0.00
07/08/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2406	2468	2406	2468	0.00
07/08/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	29	26	29	26	0.00
07/08/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1504	1556	1504	1556	0.00
07/08/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	127	114	127	114	0.00
07/08/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	848	878	848	878	0.00
07/08/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	470	436	470	436	0.00
07/08/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	244	252	244	252	0.00
07/08/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2367	2310	2367	2310	0.00
07/08/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	165	170	165	170	0.00
07/08/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3287	3228	3287	3228	0.00
07/08/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	87	89	87	89	0.00
07/08/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5209	5147	5209	5147	0.00
07/08/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3309	3370	3309	3370	0.00
07/08/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2312	2373	2312	2373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7193	7132	7193	7132	0.00
07/08/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1318	1377	1318	1377	0.00
07/08/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	3	2	3	2	0.00
07/08/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3685	3625	3685	3625	0.00
07/08/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4685	4625	4685	4625	0.00
07/08/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3300	3362	3300	3362	0.00
07/08/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2310	2370	2310	2370	0.00
07/08/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	15	13	15	13	0.00
07/08/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1380	1429	1380	1429	0.00
07/08/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	85	72	85	72	0.00
07/08/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3336	3400	3336	3400	0.00
07/08/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	9	9	9	9	0.00
07/08/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2358	2420	2358	2420	0.00
07/08/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	30	28	30	28	0.00
07/08/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1464	1515	1464	1515	0.00
07/08/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	136	123	136	123	0.00
07/08/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	162	167	162	167	0.00
07/08/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3334	3275	3334	3275	0.00
07/08/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	117	120	117	120	0.00
07/08/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4289	4229	4289	4229	0.00
07/08/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	85	88	85	88	0.00
07/08/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5258	5196	5258	5196	0.00
07/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1268	1327	1268	1327	0.00
07/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	3	2	3	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
07/08/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	785	838	785	838	0.00
07/08/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	19	13	19	13	0.00
07/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	380	415	380	415	0.00
07/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	114	91	114	91	0.00
07/08/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3735	3675	3735	3675	0.00
07/08/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4735	4675	4735	4675	0.00
07/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	234	241	234	241	0.00
07/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2456	2400	2456	2400	0.00
07/08/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	159	164	159	164	0.00
07/08/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3381	3322	3381	3322	0.00
07/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	115	118	115	118	0.00
07/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4337	4276	4337	4276	0.00
07/08/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	84	87	84	87	0.00
07/08/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5307	5245	5307	5245	0.00
07/08/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3585	3525	3585	3525	0.00
07/08/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4585	4525	4585	4525	0.00
07/08/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	171	176	171	176	0.00
07/08/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3193	3134	3193	3134	0.00
07/08/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	89	92	89	92	0.00
07/08/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5112	5050	5112	5050	0.00
07/08/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3559	3619	3559	3619	0.00
07/08/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	1	0	1	0	0.00
07/08/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2561	2621	2561	2621	0.00
07/08/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	3	2	3	2	0.00
07/08/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1578	1635	1578	1635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	20	16	20	16	0.00
07/08/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1567	1626	1567	1626	0.00
07/08/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	1070	1129	1070	1129	0.00
07/08/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	5	4	5	4	0.00
07/08/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3435	3376	3435	3376	0.00
07/08/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4435	4375	4435	4375	0.00
07/08/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3598	3660	3598	3660	0.00
07/08/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2606	2667	2606	2667	0.00
07/08/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	11	9	11	9	0.00
07/08/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1644	1697	1644	1697	0.00
07/08/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	48	40	48	40	0.00
07/08/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	866	899	866	899	0.00
07/08/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	270	242	270	242	0.00
07/08/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3584	3648	3584	3648	0.00
07/08/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2600	2662	2600	2662	0.00
07/08/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	22	20	22	20	0.00
07/08/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1672	1726	1672	1726	0.00
07/08/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	94	84	94	84	0.00
07/08/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	952	985	952	985	0.00
07/08/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	375	343	375	343	0.00
07/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	266	274	266	274	0.00
07/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2189	2132	2189	2132	0.00
07/08/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	177	182	177	182	0.00
07/08/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3100	3041	3100	3041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	92	95	92	95	0.00
07/08/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5014	4953	5014	4953	0.00
07/08/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3608	3669	3608	3669	0.00
07/08/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2611	2671	2611	2671	0.00
07/08/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	3	2	3	2	0.00
07/08/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1626	1684	1626	1684	0.00
07/08/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	18	15	18	15	0.00
07/08/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	6894	6833	6894	6833	0.00
07/08/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1617	1676	1617	1676	0.00
07/08/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1120	1178	1120	1178	0.00
07/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	5	4	5	4	0.00
07/08/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3385	3326	3385	3326	0.00
07/08/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4385	4325	4385	4325	0.00
07/08/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3648	3710	3648	3710	0.00
07/08/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	3	2	3	2	0.00
07/08/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2655	2716	2655	2716	0.00
07/08/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	10	9	10	9	0.00
07/08/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1689	1743	1689	1743	0.00
07/08/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	44	36	44	36	0.00
07/08/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	896	931	896	931	0.00
07/08/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	251	223	251	223	0.00
07/08/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	73	76	73	76	0.00
07/08/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	3928	3868	3928	3868	0.00
07/08/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3634	3698	3634	3698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	7	6	7	6	0.00
07/08/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2648	2711	2648	2711	0.00
07/08/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	21	19	21	19	0.00
07/08/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1715	1769	1715	1769	0.00
07/08/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	87	77	87	77	0.00
07/08/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	980	1014	980	1014	0.00
07/08/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	353	322	353	322	0.00
07/08/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3684	3748	3684	3748	0.00
07/08/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2697	2760	2697	2760	0.00
07/08/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	19	18	19	18	0.00
07/08/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1758	1813	1758	1813	0.00
07/08/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	80	71	80	71	0.00
07/08/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	184	189	184	189	0.00
07/08/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3006	2948	3006	2948	0.00
07/08/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	131	134	131	134	0.00
07/08/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	3953	3892	3953	3892	0.00
07/08/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	95	98	95	98	0.00
07/08/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	4917	4856	4917	4856	0.00
07/08/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3758	3819	3758	3819	0.00
07/08/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2760	2821	2760	2821	0.00
07/08/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1770	1829	1770	1829	0.00
07/08/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	12	10	12	10	0.00
07/08/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	875	916	875	916	0.00
07/08/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	117	97	117	97	0.00
07/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	99	101	99	101	0.00
07/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1841	1782	1841	1782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	6745	6684	6745	6684	0.00
07/08/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1766	1826	1766	1826	0.00
07/08/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4235	4175	4235	4175	0.00
07/08/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3797	3859	3797	3859	0.00
07/08/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2804	2865	2804	2865	0.00
07/08/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	8	8	8	8	0.00
07/08/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1827	1883	1827	1883	0.00
07/08/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	32	26	32	26	0.00
07/08/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	51	53	51	53	0.00
07/08/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4756	4696	4756	4696	0.00
07/08/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3833	3897	3833	3897	0.00
07/08/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2843	2906	2843	2906	0.00
07/08/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	16	14	16	14	0.00
07/08/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1890	1947	1890	1947	0.00
07/08/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	63	55	63	55	0.00
07/08/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	195	201	195	201	0.00
07/08/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	2867	2809	2867	2809	0.00
07/08/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	99	102	99	102	0.00
07/08/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	4772	4710	4772	4710	0.00
07/08/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3858	3919	3858	3919	0.00
07/08/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2860	2920	2860	2920	0.00
07/08/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	2	1	2	1	0.00
07/08/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1868	1927	1868	1927	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	10	8	10	8	0.00
07/08/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6645	6584	6645	6584	0.00
07/08/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1816	1875	1816	1875	0.00
07/08/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4185	4125	4185	4125	0.00
07/08/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3847	3909	3847	3909	0.00
07/08/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2853	2915	2853	2915	0.00
07/08/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	8	7	8	7	0.00
07/08/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1874	1930	1874	1930	0.00
07/08/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	29	23	29	23	0.00
07/08/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3882	3947	3882	3947	0.00
07/08/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2892	2955	2892	2955	0.00
07/08/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	15	14	15	14	0.00
07/08/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1935	1992	1935	1992	0.00
07/08/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	58	50	58	50	0.00
07/08/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	199	205	199	205	0.00
07/08/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	2821	2763	2821	2763	0.00
07/08/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	139	143	139	143	0.00
07/08/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3762	3701	3762	3701	0.00
07/08/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	101	104	101	104	0.00
07/08/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4723	4662	4723	4662	0.00
07/08/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3908	3969	3908	3969	0.00
07/08/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2910	2970	2910	2970	0.00
07/08/2009	\$ / R On 14-December-09	5.30	Put	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
07/08/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6595	6534	6595	6534	0.00
07/08/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3947	4009	3947	4009	0.00
07/08/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	2	1	2	1	0.00
07/08/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2952	3014	2952	3014	0.00
07/08/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1098	1139	1098	1139	0.00
07/08/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	153	132	153	132	0.00
07/08/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3932	3996	3932	3996	0.00
07/08/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	5	4	5	4	0.00
07/08/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2941	3005	2941	3005	0.00
07/08/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	14	13	14	13	0.00
07/08/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1980	2038	1980	2038	0.00
07/08/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	53	46	53	46	0.00
07/08/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	1163	1203	1163	1203	0.00
07/08/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	236	211	236	211	0.00
07/08/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	203	209	203	209	0.00
07/08/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	2775	2717	2775	2717	0.00
07/08/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	141	145	141	145	0.00
07/08/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3714	3653	3714	3653	0.00
07/08/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	102	106	102	106	0.00
07/08/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4675	4614	4675	4614	0.00
07/08/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3958	4019	3958	4019	0.00
07/08/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2959	3020	2959	3020	0.00
07/08/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1966	2025	1966	2025	0.00
07/08/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	8	6	8	6	0.00
07/08/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6545	6484	6545	6484	0.00
07/08/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3982	4046	3982	4046	0.00
07/08/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2990	3054	2990	3054	0.00
07/08/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	13	12	13	12	0.00
07/08/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	1197	1240	1197	1240	0.00
07/08/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	219	198	219	198	0.00
07/08/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3897	3959	3897	3959	0.00
07/08/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2903	2964	2903	2964	0.00
07/08/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	8	7	8	7	0.00
07/08/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1921	1978	1921	1978	0.00
07/08/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	26	20	26	20	0.00
07/08/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1062	1102	1062	1102	0.00
07/08/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	167	145	167	145	0.00
07/08/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1716	1776	1716	1776	0.00
07/08/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	1219	1278	1219	1278	0.00
07/08/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	4	3	4	3	0.00
07/08/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	739	791	739	791	0.00
07/08/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	24	16	24	16	0.00
07/08/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4285	4225	4285	4225	0.00
07/08/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3748	3810	3748	3810	0.00
07/08/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2754	2816	2754	2816	0.00
07/08/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	9	8	9	8	0.00
07/08/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1781	1836	1781	1836	0.00
07/08/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	35	29	35	29	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3783	3847	3783	3847	0.00
07/08/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	6	5	6	5	0.00
07/08/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2795	2857	2795	2857	0.00
07/08/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	17	16	17	16	0.00
07/08/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1846	1902	1846	1902	0.00
07/08/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	68	60	68	60	0.00
07/08/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3997	4059	3997	4059	0.00
07/08/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	3002	3064	3002	3064	0.00
07/08/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	7	6	7	6	0.00
07/08/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	2016	2075	2016	2075	0.00
07/08/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	20	17	20	17	0.00
07/08/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1135	1179	1135	1179	0.00
07/08/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	139	122	139	122	0.00
07/08/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	68	70	68	70	0.00
07/08/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6091	6028	6091	6028	0.00
07/08/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	168	173	168	173	0.00
07/08/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3240	3181	3240	3181	0.00
07/08/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	67	69	67	69	0.00
07/08/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6140	6078	6140	6078	0.00
07/08/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	66	68	66	68	0.00
07/08/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6189	6126	6189	6126	0.00
07/08/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3808	3869	3808	3869	0.00
07/08/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2810	2871	2810	2871	0.00
07/08/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1819	1878	1819	1878	0.00
07/08/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	11	9	11	9	0.00
07/08/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	6695	6634	6695	6634	0.00
07/08/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	4158	4219	4158	4219	0.00
07/08/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	2163	2224	2163	2224	0.00
07/08/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	1206	1258	1206	1258	0.00
07/08/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	48	39	48	39	0.00
07/08/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6346	6285	6346	6285	0.00
07/08/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	2166	2225	2166	2225	0.00
07/08/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	3835	3775	3835	3775	0.00
07/08/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	4146	4208	4146	4208	0.00
07/08/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	3151	3212	3151	3212	0.00
07/08/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	2163	2222	2163	2222	0.00
07/08/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	17	15	17	15	0.00
07/08/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1255	1302	1255	1302	0.00
07/08/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	109	94	109	94	0.00
07/08/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	4180	4244	4180	4244	0.00
07/08/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	3	2	3	2	0.00
07/08/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	3188	3252	3188	3252	0.00
07/08/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	10	10	10	10	0.00
07/08/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	2214	2276	2214	2276	0.00
07/08/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	37	34	37	34	0.00
07/08/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1345	1394	1345	1394	0.00
07/08/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	167	152	167	152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	111	114	111	114	0.00
07/08/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4433	4373	4433	4373	0.00
07/08/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	72	74	72	74	0.00
07/08/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	5894	5832	5894	5832	0.00
07/08/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	4258	4319	4258	4319	0.00
07/08/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	3259	3320	3259	3320	0.00
07/08/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	2262	2323	2262	2323	0.00
07/08/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	36	36	36	36	0.00
07/08/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3278	3217	3278	3217	0.00
07/08/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6247	6186	6247	6186	0.00
07/08/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	2215	2275	2215	2275	0.00
07/08/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	50	51	50	51	0.00
07/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	834	777	834	777	0.00
07/08/2009	\$ / R On 14-September-09	11.85	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	3785	3725	3785	3725	0.00
07/08/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	4246	4308	4246	4308	0.00
07/08/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	62	65	62	65	0.00
07/08/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4317	4257	4317	4257	0.00
07/08/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	4230	4294	4230	4294	0.00
07/08/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	2262	2324	2262	2324	0.00
07/08/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	35	32	35	32	0.00
07/08/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1384	1433	1384	1433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	156	142	156	142	0.00
07/08/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	5749	5688	5749	5688	0.00
07/08/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	7743	7682	7743	7682	0.00
07/08/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	4215	4275	4215	4275	0.00
07/08/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	3215	3275	3215	3275	0.00
07/08/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	5785	5725	5785	5725	0.00
07/08/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	35	36	35	36	0.00
07/08/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	5789	5728	5789	5728	0.00
07/08/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	15	16	15	16	0.00
07/08/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	7770	7708	7770	7708	0.00
07/08/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	42	44	42	44	0.00
07/08/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	7815	7752	7815	7752	0.00
07/08/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	26	26	26	26	0.00
07/08/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	3868	3807	3868	3807	0.00
07/08/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	7843	7782	7843	7782	0.00
07/08/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	4115	4175	4115	4175	0.00
07/08/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	3115	3175	3115	3175	0.00
07/08/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	2116	2175	2116	2175	0.00
07/08/2009	\$ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1120	1178	1120	1178	0.00
07/08/2009	\$ / R On 14-September-09	6.95	Put	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
07/08/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	5885	5825	5885	5825	0.00
07/08/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	34	35	34	35	0.00
07/08/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	5888	5827	5888	5827	0.00
07/08/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	14	15	14	15	0.00
07/08/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	7869	7808	7869	7808	0.00
07/08/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	4131	4194	4131	4194	0.00
07/08/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	3	3	3	3	0.00
07/08/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	3138	3202	3138	3202	0.00
07/08/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	11	10	11	10	0.00
07/08/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	2167	2228	2167	2228	0.00
07/08/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	39	36	39	36	0.00
07/08/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	71	73	71	73	0.00
07/08/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	5943	5881	5943	5881	0.00
07/08/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	41	43	41	43	0.00
07/08/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	7914	7851	7914	7851	0.00
07/08/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	4058	4119	4058	4119	0.00
07/08/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	3059	3120	3059	3120	0.00
07/08/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	2064	2124	2064	2124	0.00
07/08/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	6	5	6	5	0.00
07/08/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	1117	1167	1117	1167	0.00
07/08/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	59	48	59	48	0.00
07/08/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	5948	5887	5948	5887	0.00
07/08/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	7943	7882	7943	7882	0.00
07/08/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	4065	4125	4065	4125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	3065	3125	3065	3125	0.00
07/08/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	2066	2125	2066	2125	0.00
07/08/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	5935	5875	5935	5875	0.00
07/08/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	4047	4109	4047	4109	0.00
07/08/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	3052	3113	3052	3113	0.00
07/08/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	2065	2124	2065	2124	0.00
07/08/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	19	16	19	16	0.00
07/08/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	32	34	32	34	0.00
07/08/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	5987	5926	5987	5926	0.00
07/08/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	14	14	14	14	0.00
07/08/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	7968	7907	7968	7907	0.00
07/08/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	4032	4095	4032	4095	0.00
07/08/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	4	3	4	3	0.00
07/08/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	3040	3103	3040	3103	0.00
07/08/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	12	11	12	11	0.00
07/08/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	2072	2133	2072	2133	0.00
07/08/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	44	41	44	41	0.00
07/08/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	1231	1277	1231	1277	0.00
07/08/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	203	186	203	186	0.00
07/08/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	69	71	69	71	0.00
07/08/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6042	5979	6042	5979	0.00
07/08/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	40	42	40	42	0.00
07/08/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8013	7950	8013	7950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6048	5987	6048	5987	0.00
07/08/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8042	7981	8042	7981	0.00
07/08/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	3965	4025	3965	4025	0.00
07/08/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	2965	3025	2965	3025	0.00
07/08/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	1966	2025	1966	2025	0.00
07/08/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	1	0	1	0	0.00
07/08/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	6035	5975	6035	5975	0.00
07/08/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	31	33	31	33	0.00
07/08/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6086	6025	6086	6025	0.00
07/08/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	13	14	13	14	0.00
07/08/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8068	8006	8068	8006	0.00
07/08/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	39	41	39	41	0.00
07/08/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8111	8049	8111	8049	0.00
07/08/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	4008	4069	4008	4069	0.00
07/08/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	3009	3070	3009	3070	0.00
07/08/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	2015	2075	2015	2075	0.00
07/08/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	7	6	7	6	0.00
07/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	1073	1122	1073	1122	0.00
07/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	65	53	65	53	0.00
07/08/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	5998	5937	5998	5937	0.00
07/08/2009	\$ / R On 14-December-09	16.20	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
07/08/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	7992	7931	7992	7931	0.00
07/08/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	32	33	32	33	0.00
07/08/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6037	5976	6037	5976	0.00
07/08/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	14	14	14	14	0.00
07/08/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8018	7957	8018	7957	0.00
07/08/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	40	41	40	41	0.00
07/08/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8062	7999	8062	7999	0.00
07/08/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	5	5	5	5	0.00
07/08/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6197	6136	6197	6136	0.00
07/08/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8192	8131	8192	8131	0.00
07/08/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3815	3875	3815	3875	0.00
07/08/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2815	2875	2815	2875	0.00
07/08/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6185	6125	6185	6125	0.00
07/08/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	29	30	29	30	0.00
07/08/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6234	6173	6234	6173	0.00
07/08/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	12	13	12	13	0.00
07/08/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8217	8155	8217	8155	0.00
07/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	234	241	234	241	0.00
07/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2456	2400	2456	2400	0.00
07/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	115	118	115	118	0.00
07/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4337	4276	4337	4276	0.00
07/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	64	66	64	66	0.00
07/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6287	6224	6287	6224	0.00
07/08/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	36	38	36	38	0.00
07/08/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8259	8196	8259	8196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	64	66	64	66	0.00
07/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6287	6224	6287	6224	0.00
07/08/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8242	8181	8242	8181	0.00
07/08/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3765	3825	3765	3825	0.00
07/08/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2765	2825	2765	2825	0.00
07/08/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6235	6175	6235	6175	0.00
07/08/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	28	30	28	30	0.00
07/08/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6283	6222	6283	6222	0.00
07/08/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	12	12	12	12	0.00
07/08/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8266	8205	8266	8205	0.00
07/08/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3733	3797	3733	3797	0.00
07/08/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2746	2808	2746	2808	0.00
07/08/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	18	17	18	17	0.00
07/08/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	229	236	229	236	0.00
07/08/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2502	2444	2502	2444	0.00
07/08/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	63	65	63	65	0.00
07/08/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6336	6273	6336	6273	0.00
07/08/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	35	37	35	37	0.00
07/08/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8308	8245	8308	8245	0.00
07/08/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3708	3769	3708	3769	0.00
07/08/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2710	2771	2710	2771	0.00
07/08/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1722	1781	1722	1781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	14	12	14	12	0.00
07/08/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	839	878	839	878	0.00
07/08/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	131	109	131	109	0.00
07/08/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6296	6235	6296	6235	0.00
07/08/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8292	8231	8292	8231	0.00
07/08/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3665	3725	3665	3725	0.00
07/08/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2665	2725	2665	2725	0.00
07/08/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3335	3276	3335	3276	0.00
07/08/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	4835	4775	4835	4775	0.00
07/08/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6335	6275	6335	6275	0.00
07/08/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3698	3760	3698	3760	0.00
07/08/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2705	2766	2705	2766	0.00
07/08/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	9	9	9	9	0.00
07/08/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	28	29	28	29	0.00
07/08/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6332	6272	6332	6272	0.00
07/08/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	11	12	11	12	0.00
07/08/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8316	8255	8316	8255	0.00
07/08/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	224	231	224	231	0.00
07/08/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2547	2490	2547	2490	0.00
07/08/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	62	64	62	64	0.00
07/08/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6385	6322	6385	6322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	35	36	35	36	0.00
07/08/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8357	8295	8357	8295	0.00
07/08/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3715	3775	3715	3775	0.00
07/08/2009	\$ / R On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2715	2775	2715	2775	0.00
07/08/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	4785	4725	4785	4725	0.00
07/08/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6285	6225	6285	6225	0.00
07/08/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	6	6	6	6	0.00
07/08/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6098	6037	6098	6037	0.00
07/08/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8092	8031	8092	8031	0.00
07/08/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3865	3925	3865	3925	0.00
07/08/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2865	2925	2865	2925	0.00
07/08/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6135	6075	6135	6075	0.00
07/08/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	31	32	31	32	0.00
07/08/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6135	6074	6135	6074	0.00
07/08/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	13	14	13	14	0.00
07/08/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8117	8056	8117	8056	0.00
07/08/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	38	40	38	40	0.00
07/08/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8160	8098	8160	8098	0.00
07/08/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	4208	4269	4208	4269	0.00
07/08/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	16.00	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
07/08/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	7793	7732	7793	7732	0.00
07/08/2009	\$ / R On 14-September-09	3.90	Call	Currency Future	4165	4225	4165	4225	0.00
07/08/2009	\$ / R On 14-September-09	3.90	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	4196	4258	4196	4258	0.00
07/08/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	2212	2272	2212	2272	0.00
07/08/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	16	14	16	14	0.00
07/08/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1296	1344	1296	1344	0.00
07/08/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	101	86	101	86	0.00
07/08/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	75	77	75	77	0.00
07/08/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3879	3820	3879	3820	0.00
07/08/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	15	15	15	15	0.00
07/08/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	7819	7758	7819	7758	0.00
07/08/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	42	43	42	43	0.00
07/08/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	7864	7801	7864	7801	0.00
07/08/2009	\$ / R On 14-September-09	3.80	Call	Currency Future	4265	4325	4265	4325	0.00
07/08/2009	\$ / R On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	4.80	Call	Currency Future	3265	3325	3265	3325	0.00
07/08/2009	\$ / R On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.80	Call	Currency Future	2265	2325	2265	2325	0.00
07/08/2009	\$ / R On 14-September-09	5.80	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1268	1327	1268	1327	0.00
07/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	3	2	3	2	0.00
07/08/2009	\$ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.80	Put	Currency Future	5735	5675	5735	5675	0.00
07/08/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	4296	4358	4296	4358	0.00
07/08/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	1	0	1	0	0.00
07/08/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	35	37	35	37	0.00
07/08/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	5740	5679	5740	5679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	15	16	15	16	0.00
07/08/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	7720	7659	7720	7659	0.00
07/08/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	4280	4344	4280	4344	0.00
07/08/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	2	2	2	2	0.00
07/08/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	74	76	74	76	0.00
07/08/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	5796	5734	5796	5734	0.00
07/08/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	43	44	43	44	0.00
07/08/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	7765	7702	7765	7702	0.00
07/08/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	4358	4419	4358	4419	0.00
07/08/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	8	8	8	8	0.00
07/08/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	5650	5589	5650	5589	0.00
07/08/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	7643	7582	7643	7582	0.00
07/08/2009	\$ / R On 14-September-09	3.75	Call	Currency Future	4315	4375	4315	4375	0.00
07/08/2009	\$ / R On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	4.75	Call	Currency Future	3315	3375	3315	3375	0.00
07/08/2009	\$ / R On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.75	Call	Currency Future	2315	2375	2315	2375	0.00
07/08/2009	\$ / R On 14-September-09	5.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	13.75	Put	Currency Future	5685	5625	5685	5625	0.00
07/08/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	4346	4408	4346	4408	0.00
07/08/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	3350	3411	3350	3411	0.00
07/08/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	4	4	4	4	0.00
07/08/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	2359	2420	2359	2420	0.00
07/08/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	14	12	14	12	0.00
07/08/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1423	1473	1423	1473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	77	65	77	65	0.00
07/08/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	16	16	16	16	0.00
07/08/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	7670	7609	7670	7609	0.00
07/08/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	4329	4393	4329	4393	0.00
07/08/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	2	1	2	1	0.00
07/08/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	75	77	75	77	0.00
07/08/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	5747	5685	5747	5685	0.00
07/08/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	43	45	43	45	0.00
07/08/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	7716	7653	7716	7653	0.00
07/08/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	4108	4169	4108	4169	0.00
07/08/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	3109	3170	3109	3170	0.00
07/08/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	2114	2174	2114	2174	0.00
07/08/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	6	5	6	5	0.00
07/08/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	1161	1213	1161	1213	0.00
07/08/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	53	44	53	44	0.00
07/08/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	7	7	7	7	0.00
07/08/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	5899	5838	5899	5838	0.00
07/08/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	7893	7832	7893	7832	0.00
07/08/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	4096	4158	4096	4158	0.00
07/08/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	3101	3163	3101	3163	0.00
07/08/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	6	5	6	5	0.00
07/08/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	2114	2173	2114	2173	0.00
07/08/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	18	15	18	15	0.00
07/08/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1214	1260	1214	1260	0.00
07/08/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	119	103	119	103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	33	34	33	34	0.00
07/08/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	5938	5877	5938	5877	0.00
07/08/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	14	15	14	15	0.00
07/08/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	7919	7857	7919	7857	0.00
07/08/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	4308	4369	4308	4369	0.00
07/08/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	1	1	1	1	0.00
07/08/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	7693	7632	7693	7632	0.00
07/08/2009	\$ / R On 14-September-09	4.05	Call	Currency Future	4015	4075	4015	4075	0.00
07/08/2009	\$ / R On 14-September-09	4.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.05	Call	Currency Future	3015	3075	3015	3075	0.00
07/08/2009	\$ / R On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	6.05	Call	Currency Future	2016	2075	2016	2075	0.00
07/08/2009	\$ / R On 14-September-09	6.05	Put	Currency Future	1	0	1	0	0.00
07/08/2009	\$ / R On 14-September-09	7.05	Call	Currency Future	1021	1079	1021	1079	0.00
07/08/2009	\$ / R On 14-September-09	7.05	Put	Currency Future	6	5	6	5	0.00
07/08/2009	\$ / R On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	12.55	Put	Currency Future	4485	4425	4485	4425	0.00
07/08/2009	\$ / R On 14-September-09	14.05	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.05	Put	Currency Future	5985	5925	5985	5925	0.00
07/08/2009	\$ / R On 14-September-09	4.15	Call	Currency Future	3915	0	3915	0	0.00
07/08/2009	\$ / R On 14-September-09	4.15	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	5.15	Call	Currency Future	2915	0	2915	0	0.00
07/08/2009	\$ / R On 14-September-09	5.15	Put	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.15	Call	Currency Future	0	0	0	0	0.00
07/08/2009	\$ / R On 14-September-09	14.15	Put	Currency Future	6085	0	6085	0	0.00
07/08/2009	£ / R On 15-March-10			Currency Future	13.9200	14.1303	13.9167	14.1303	58.00
07/08/2009	£ / R On 14-June-10			Currency Future	14.1300	14.3522	14.1335	14.3522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09			Currency Future	13.4500	13.6594	13.4533	13.6594	25841.00
07/08/2009	£ / R On 14-December-09			Currency Future	13.6900	13.8995	13.6887	13.8995	14898.00
07/08/2009	£ / R On 15-March-10	14.15	Call	Currency Future	706	0	706	0	0.00
07/08/2009	£ / R On 15-March-10	14.15	Put	Currency Future	939	0	939	0	0.00
07/08/2009	£ / R On 14-June-10	14.35	Call	Currency Future	890	985	890	985	0.00
07/08/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1107	982	1107	982	0.00
07/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	237	321	237	321	0.00
07/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	433	311	433	311	0.00
07/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	509	598	509	598	0.00
07/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	721	598	721	598	0.00
07/08/2009	£ / R On 15-March-10	14.10	Call	Currency Future	723	816	723	816	0.00
07/08/2009	£ / R On 15-March-10	14.10	Put	Currency Future	906	786	906	786	0.00
07/08/2009	£ / R On 14-June-10	14.30	Call	Currency Future	907	1004	907	1004	0.00
07/08/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1074	952	1074	952	0.00
07/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	237	321	237	321	0.00
07/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	433	311	433	311	0.00
07/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	527	620	527	620	0.00
07/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	688	570	688	570	0.00
07/08/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2924	3135	2924	3135	0.00
07/08/2009	£ / R On 15-March-10	11.05	Put	Currency Future	58	54	58	54	0.00
07/08/2009	£ / R On 15-March-10	13.80	Call	Currency Future	838	948	838	948	0.00
07/08/2009	£ / R On 15-March-10	13.80	Put	Currency Future	722	618	722	618	0.00
07/08/2009	£ / R On 15-March-10	9.15	Call	Currency Future	4776	4987	4776	4987	0.00
07/08/2009	£ / R On 15-March-10	9.15	Put	Currency Future	9	7	9	7	0.00
07/08/2009	£ / R On 14-June-10	14.05	Call	Currency Future	1001	1108	1001	1108	0.00
07/08/2009	£ / R On 14-June-10	14.05	Put	Currency Future	917	805	917	805	0.00
07/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	364	500	364	500	0.00
07/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	261	190	261	190	0.00
07/08/2009	£ / R On 14-December-09	13.00	Call	Currency Future	954	1103	954	1103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	13.00	Put	Currency Future	266	204	266	204	0.00
07/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	625	740	625	740	0.00
07/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	537	440	537	440	0.00
07/08/2009	£ / R On 15-March-10	13.65	Call	Currency Future	905	1022	905	1022	0.00
07/08/2009	£ / R On 15-March-10	13.65	Put	Currency Future	639	541	639	541	0.00
07/08/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1299	1432	1299	1432	12265.00
07/08/2009	£ / R On 14-June-10	13.40	Put	Currency Future	566	480	566	480	0.00
07/08/2009	£ / R On 14-June-10	13.85	Call	Currency Future	1084	1199	1084	1199	0.00
07/08/2009	£ / R On 14-June-10	13.85	Put	Currency Future	800	696	800	696	0.00
07/08/2009	£ / R On 14-June-10	17.50	Call	Currency Future	300	333	300	333	12265.00
07/08/2009	£ / R On 14-June-10	17.50	Put	Currency Future	3667	3480	3667	3480	0.00
07/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	456	605	456	605	0.00
07/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	202	145	202	145	0.00
07/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	723	849	723	849	0.00
07/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	434	350	434	350	0.00
07/08/2009	£ / R On 15-March-10	13.55	Call	Currency Future	953	1074	953	1074	0.00
07/08/2009	£ / R On 15-March-10	13.55	Put	Currency Future	586	493	586	493	0.00
07/08/2009	£ / R On 14-June-10	13.75	Call	Currency Future	1128	1247	1128	1247	0.00
07/08/2009	£ / R On 14-June-10	13.75	Put	Currency Future	745	645	745	645	0.00
07/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	522	680	522	680	0.00
07/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	169	120	169	120	0.00
07/08/2009	£ / R On 14-December-09	13.30	Call	Currency Future	776	908	776	908	0.00
07/08/2009	£ / R On 14-December-09	13.30	Put	Currency Future	388	309	388	309	0.00
07/08/2009	£ / R On 15-March-10	12.90	Call	Currency Future	1319	1481	1319	1481	11630.00
07/08/2009	£ / R On 15-March-10	12.90	Put	Currency Future	302	250	302	250	0.00
07/08/2009	£ / R On 15-March-10	13.40	Call	Currency Future	1028	1156	1028	1156	0.00
07/08/2009	£ / R On 15-March-10	13.40	Put	Currency Future	511	426	511	426	0.00
07/08/2009	£ / R On 15-March-10	14.70	Call	Currency Future	545	615	545	615	11630.00
07/08/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1328	1184	1328	1184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	13.60	Call	Currency Future	1199	1323	1199	1323	0.00
07/08/2009	£ / R On 14-June-10	13.60	Put	Currency Future	665	571	665	571	0.00
07/08/2009	£ / R On 14-September-09	12.95	Call	Currency Future	631	798	631	798	0.00
07/08/2009	£ / R On 14-September-09	12.95	Put	Currency Future	128	89	128	89	0.00
07/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	833	970	833	970	0.00
07/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	344	271	344	271	0.00
07/08/2009	£ / R On 15-March-10	13.50	Call	Currency Future	977	1100	977	1100	0.00
07/08/2009	£ / R On 15-March-10	13.50	Put	Currency Future	560	470	560	470	0.00
07/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	1151	1272	1151	1272	0.00
07/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	718	620	718	620	0.00
07/08/2009	£ / R On 14-September-09	13.05	Call	Currency Future	558	718	558	718	0.00
07/08/2009	£ / R On 14-September-09	13.05	Put	Currency Future	154	109	154	109	0.00
07/08/2009	£ / R On 15-March-10	13.35	Call	Currency Future	1054	1185	1054	1185	0.00
07/08/2009	£ / R On 15-March-10	13.35	Put	Currency Future	488	404	488	404	0.00
07/08/2009	£ / R On 14-June-10	13.55	Call	Currency Future	1223	1350	1223	1350	0.00
07/08/2009	£ / R On 14-June-10	13.55	Put	Currency Future	640	548	640	548	0.00
07/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	669	840	669	840	0.00
07/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	116	80	116	80	0.00
07/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	862	1002	862	1002	0.00
07/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	323	253	323	253	0.00
07/08/2009	£ / R On 15-March-10	13.20	Call	Currency Future	1137	1274	1137	1274	0.00
07/08/2009	£ / R On 15-March-10	13.20	Put	Currency Future	420	344	420	344	0.00
07/08/2009	£ / R On 14-September-09	12.80	Call	Currency Future	748	924	748	924	0.00
07/08/2009	£ / R On 14-September-09	12.80	Put	Currency Future	94	65	94	65	0.00
07/08/2009	£ / R On 15-March-10	13.25	Call	Currency Future	1109	1244	1109	1244	0.00
07/08/2009	£ / R On 15-March-10	13.25	Put	Currency Future	442	363	442	363	0.00
07/08/2009	£ / R On 14-June-10	13.45	Call	Currency Future	1273	1404	1273	1404	0.00
07/08/2009	£ / R On 14-June-10	13.45	Put	Currency Future	590	502	590	502	0.00
07/08/2009	£ / R On 14-December-09	13.05	Call	Currency Future	923	1069	923	1069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	13.05	Put	Currency Future	284	219	284	219	0.00
07/08/2009	£ / R On 14-June-10	13.65	Call	Currency Future	1175	1297	1175	1297	0.00
07/08/2009	£ / R On 14-June-10	13.65	Put	Currency Future	691	595	691	595	0.00
07/08/2009	£ / R On 14-September-09	13.00	Call	Currency Future	594	758	594	758	0.00
07/08/2009	£ / R On 14-September-09	13.00	Put	Currency Future	140	99	140	99	0.00
07/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1062	1175	1062	1175	0.00
07/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	829	723	829	723	0.00
07/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	456	605	456	605	0.00
07/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	202	145	202	145	0.00
07/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	698	821	698	821	0.00
07/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	459	371	459	371	0.00
07/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	364	500	364	500	0.00
07/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	261	190	261	190	0.00
07/08/2009	£ / R On 15-March-10	13.90	Call	Currency Future	797	902	797	902	0.00
07/08/2009	£ / R On 15-March-10	13.90	Put	Currency Future	780	672	780	672	0.00
07/08/2009	£ / R On 14-June-10	14.10	Call	Currency Future	981	1086	981	1086	0.00
07/08/2009	£ / R On 14-June-10	14.10	Put	Currency Future	947	834	947	834	0.00
07/08/2009	£ / R On 14-September-09	13.45	Call	Currency Future	309	435	309	435	0.00
07/08/2009	£ / R On 14-September-09	13.45	Put	Currency Future	306	226	306	226	0.00
07/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	603	714	603	714	0.00
07/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	564	465	564	465	0.00
07/08/2009	£ / R On 15-March-10	14.05	Call	Currency Future	741	837	741	837	0.00
07/08/2009	£ / R On 15-March-10	14.05	Put	Currency Future	874	757	874	757	0.00
07/08/2009	£ / R On 14-June-10	14.25	Call	Currency Future	925	1024	925	1024	0.00
07/08/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1042	922	1042	922	0.00
07/08/2009	£ / R On 14-September-09	13.55	Call	Currency Future	271	376	271	376	0.00
07/08/2009	£ / R On 14-September-09	13.55	Put	Currency Future	367	266	367	266	0.00
07/08/2009	£ / R On 14-December-09	13.80	Call	Currency Future	545	642	545	642	0.00
07/08/2009	£ / R On 14-December-09	13.80	Put	Currency Future	656	543	656	543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	253	348	253	348	0.00
07/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	400	288	400	288	0.00
07/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	527	620	527	620	0.00
07/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	688	570	688	570	0.00
07/08/2009	£ / R On 15-March-10	13.95	Call	Currency Future	777	880	777	880	0.00
07/08/2009	£ / R On 15-March-10	13.95	Put	Currency Future	811	699	811	699	0.00
07/08/2009	£ / R On 14-June-10	14.20	Call	Currency Future	943	1044	943	1044	0.00
07/08/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1010	892	1010	892	0.00
07/08/2009	£ / R On 14-September-09	13.50	Call	Currency Future	289	405	289	405	0.00
07/08/2009	£ / R On 14-September-09	13.50	Put	Currency Future	336	246	336	246	0.00
07/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	563	665	563	665	0.00
07/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	625	516	625	516	0.00
07/08/2009	£ / R On 14-June-10	14.15	Call	Currency Future	962	1065	962	1065	0.00
07/08/2009	£ / R On 14-June-10	14.15	Put	Currency Future	978	863	978	863	0.00
07/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	583	690	583	690	0.00
07/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	594	490	594	490	0.00
07/08/2009	£ / R On 15-March-10	13.85	Call	Currency Future	817	925	817	925	0.00
07/08/2009	£ / R On 15-March-10	13.85	Put	Currency Future	751	645	751	645	0.00
07/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	336	467	336	467	0.00
07/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	283	208	283	208	0.00
07/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	603	714	603	714	0.00
07/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	564	465	564	465	0.00
07/08/2009	£ / R On 15-March-10	13.75	Call	Currency Future	860	972	860	972	0.00
07/08/2009	£ / R On 15-March-10	13.75	Put	Currency Future	694	592	694	592	0.00
07/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	1041	1152	1041	1152	0.00
07/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	858	750	858	750	0.00
07/08/2009	£ / R On 14-September-09	13.30	Call	Currency Future	393	534	393	534	0.00
07/08/2009	£ / R On 14-September-09	13.30	Put	Currency Future	240	174	240	174	0.00
07/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	673	793	673	793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	484	393	484	393	0.00
07/08/2009	£ / R On 15-March-10	13.60	Call	Currency Future	929	1047	929	1047	0.00
07/08/2009	£ / R On 15-March-10	13.60	Put	Currency Future	612	517	612	517	0.00
07/08/2009	£ / R On 14-June-10	13.80	Call	Currency Future	1106	1223	1106	1223	0.00
07/08/2009	£ / R On 14-June-10	13.80	Put	Currency Future	772	670	772	670	0.00
07/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	488	642	488	642	0.00
07/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	185	132	185	132	0.00
07/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	723	849	723	849	0.00
07/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	434	350	434	350	0.00
07/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	522	680	522	680	0.00
07/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	169	120	169	120	0.00
07/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	749	878	749	878	0.00
07/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	411	329	411	329	0.00
07/08/2009	£ / R On 15-March-10	13.45	Call	Currency Future	1002	1128	1002	1128	0.00
07/08/2009	£ / R On 15-March-10	13.45	Put	Currency Future	536	448	536	448	0.00
07/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	833	970	833	970	0.00
07/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	344	271	344	271	0.00
07/08/2009	£ / R On 15-March-10	13.30	Call	Currency Future	1081	1214	1081	1214	0.00
07/08/2009	£ / R On 15-March-10	13.30	Put	Currency Future	465	384	465	384	0.00
07/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	862	1002	862	1002	0.00
07/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	323	253	323	253	0.00
07/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	669	840	669	840	0.00
07/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	116	80	116	80	0.00
07/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	892	1035	892	1035	0.00
07/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	303	236	303	236	0.00
07/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	882	997	882	997	0.00
07/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	666	566	666	566	0.00
07/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	1041	1152	1041	1152	0.00
07/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	858	750	858	750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	13.25	Call	Currency Future	424	569	424	569	0.00
07/08/2009	£ / R On 14-September-09	13.25	Put	Currency Future	221	159	221	159	0.00
07/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	583	690	583	690	0.00
07/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	594	490	594	490	0.00
07/08/2009	£ / R On 14-June-10	14.00	Call	Currency Future	1021	1130	1021	1130	0.00
07/08/2009	£ / R On 14-June-10	14.00	Put	Currency Future	887	777	887	777	0.00
07/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	336	467	336	467	0.00
07/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	283	208	283	208	0.00
07/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	625	740	625	740	0.00
07/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	537	440	537	440	0.00
07/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1062	1175	1062	1175	0.00
07/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	829	723	829	723	0.00
07/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	1151	1272	1151	1272	0.00
07/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	718	620	718	620	0.00
07/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	698	821	698	821	0.00
07/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	459	371	459	371	0.00
07/08/2009	£ / R On 14-December-09	13.55	Call	Currency Future	649	766	649	766	0.00
07/08/2009	£ / R On 14-December-09	13.55	Put	Currency Future	510	416	510	416	0.00
07/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	488	642	488	642	0.00
07/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	185	132	185	132	0.00
07/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	563	665	563	665	0.00
07/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	625	516	625	516	0.00
07/08/2009	£ / R On 14-June-10	13.50	Call	Currency Future	1248	1377	1248	1377	0.00
07/08/2009	£ / R On 14-June-10	13.50	Put	Currency Future	615	525	615	525	0.00
07/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	892	1035	892	1035	0.00
07/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	303	236	303	236	0.00
07/08/2009	£ / R On 14-June-10	13.25	Call	Currency Future	1380	1526	1380	1526	0.00
07/08/2009	£ / R On 14-June-10	13.25	Put	Currency Future	497	424	497	424	0.00
07/08/2009	£ / R On 14-September-09	12.75	Call	Currency Future	788	968	788	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
07/08/2009	£ / R On 14-September-09	12.75	Put	Currency Future	85	58	85	58	0.00
07/08/2009	£ / R On 14-December-09	12.95	Call	Currency Future	987	1139	987	1139	0.00
07/08/2009	£ / R On 14-December-09	12.95	Put	Currency Future	248	189	248	189	0.00
07/08/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1326	1461	1326	1461	0.00
07/08/2009	£ / R On 14-June-10	13.35	Put	Currency Future	542	459	542	459	0.00
07/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	708	882	708	882	0.00
07/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	105	72	105	72	0.00
07/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	625	740	625	740	0.00
07/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	537	440	537	440	0.00
07/08/2009	£ / R On 14-June-10	14.60	Call	Currency Future	809	895	809	895	0.00
07/08/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1276	1143	1276	1143	0.00
07/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	130	178	130	178	0.00
07/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	777	618	777	618	0.00
07/08/2009	£ / R On 14-December-09	14.30	Call	Currency Future	391	459	391	459	0.00
07/08/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1002	860	1002	860	0.00
07/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	194	263	194	263	0.00
07/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	540	404	540	404	0.00
07/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	476	559	476	559	0.00
07/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	788	660	788	660	0.00
07/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	169	231	169	231	0.00
07/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	616	472	616	472	0.00
07/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	461	541	461	541	0.00
07/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	822	692	822	692	0.00
07/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	181	247	181	247	0.00
07/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	578	437	578	437	0.00
07/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	461	541	461	541	0.00
07/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	822	692	822	692	0.00
07/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	169	231	169	231	0.00
07/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	616	472	616	472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	446	524	446	524	0.00
07/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	857	724	857	724	0.00
07/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	139	190	139	190	0.00
07/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	736	580	736	580	0.00
07/08/2009	£ / R On 14-December-09	14.25	Call	Currency Future	404	475	404	475	0.00
07/08/2009	£ / R On 14-December-09	14.25	Put	Currency Future	965	825	965	825	0.00
07/08/2009	£ / R On 14-September-09	14.25	Call	Currency Future	108	146	108	146	0.00
07/08/2009	£ / R On 14-September-09	14.25	Put	Currency Future	904	737	904	737	0.00
07/08/2009	£ / R On 14-December-09	14.45	Call	Currency Future	355	417	355	417	0.00
07/08/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1116	967	1116	967	0.00
07/08/2009	£ / R On 14-September-09	14.20	Call	Currency Future	115	156	115	156	0.00
07/08/2009	£ / R On 14-September-09	14.20	Put	Currency Future	861	697	861	697	0.00
07/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	378	445	378	445	0.00
07/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1040	895	1040	895	0.00
07/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	130	178	130	178	0.00
07/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	777	618	777	618	0.00
07/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	366	431	366	431	0.00
07/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1078	931	1078	931	0.00
07/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	95	129	95	129	0.00
07/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	992	819	992	819	0.00
07/08/2009	£ / R On 14-September-09	14.45	Call	Currency Future	84	113	84	113	0.00
07/08/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1081	904	1081	904	0.00
07/08/2009	£ / R On 14-September-09	14.50	Call	Currency Future	79	107	79	107	0.00
07/08/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1126	947	1126	947	0.00
07/08/2009	£ / R On 14-December-09	14.50	Call	Currency Future	344	404	344	404	0.00
07/08/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1155	1004	1155	1004	0.00
07/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	101	137	101	137	0.00
07/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	948	778	948	778	0.00
07/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	53	70	53	70	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1450	1260	1450	1260	0.00
07/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	268	314	268	314	0.00
07/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1479	1315	1479	1315	0.00
07/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	40	52	40	52	0.00
07/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1687	1493	1687	1493	0.00
07/08/2009	£ / R On 14-December-09	14.85	Call	Currency Future	276	324	276	324	0.00
07/08/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1438	1275	1438	1275	0.00
07/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	25	31	25	31	0.00
07/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2171	1972	2171	1972	0.00
07/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	31	40	31	40	0.00
07/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1928	1731	1928	1731	0.00
07/08/2009	£ / R On 14-September-09	15.25	Call	Currency Future	35	45	35	45	0.00
07/08/2009	£ / R On 14-September-09	15.25	Put	Currency Future	1831	1635	1831	1635	0.00
07/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	38	50	38	50	0.00
07/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1735	1540	1735	1540	0.00
07/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	53	70	53	70	0.00
07/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1450	1260	1450	1260	0.00
07/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	70	94	70	94	0.00
07/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1217	1035	1217	1035	0.00
07/08/2009	£ / R On 14-September-09	14.75	Call	Currency Future	59	78	59	78	0.00
07/08/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1356	1169	1356	1169	0.00
07/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	40	52	40	52	0.00
07/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1687	1493	1687	1493	0.00
07/08/2009	£ / R On 14-September-09	15.00	Call	Currency Future	45	59	45	59	0.00
07/08/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1592	1399	1592	1399	0.00
07/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	50	66	50	66	0.00
07/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1497	1306	1497	1306	0.00
07/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	43	55	43	55	0.00
07/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1639	1446	1639	1446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	14.95	Call	Currency Future	47	62	47	62	0.00
07/08/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1544	1353	1544	1353	0.00
07/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	56	74	56	74	0.00
07/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1403	1215	1403	1215	0.00
07/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	50	66	50	66	0.00
07/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1497	1306	1497	1306	0.00
07/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	33	42	33	42	0.00
07/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1880	1683	1880	1683	0.00
07/08/2009	£ / R On 14-September-09	15.20	Call	Currency Future	36	47	36	47	0.00
07/08/2009	£ / R On 14-September-09	15.20	Put	Currency Future	1783	1588	1783	1588	0.00
07/08/2009	£ / R On 14-September-09	14.70	Call	Currency Future	63	83	63	83	0.00
07/08/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1309	1124	1309	1124	0.00
07/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	31	40	31	40	0.00
07/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1928	1731	1928	1731	0.00
07/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	25	31	25	31	0.00
07/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2171	1972	2171	1972	0.00
07/08/2009	£ / R On 14-September-09	15.45	Call	Currency Future	29	36	29	36	0.00
07/08/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2025	1827	2025	1827	0.00
07/08/2009	£ / R On 14-September-09	15.65	Call	Currency Future	23	30	23	30	0.00
07/08/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2220	2020	2220	2020	0.00
07/08/2009	£ / R On 14-September-09	15.70	Call	Currency Future	22	28	22	28	0.00
07/08/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2269	2069	2269	2069	0.00
07/08/2009	£ / R On 14-September-09	15.50	Call	Currency Future	27	34	27	34	0.00
07/08/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2074	1875	2074	1875	0.00
07/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	89	121	89	121	0.00
07/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1036	861	1036	861	0.00
07/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	20	26	20	26	0.00
07/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2367	2166	2367	2166	0.00
07/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	66	89	66	89	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1263	1079	1263	1079	0.00
07/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	56	74	56	74	0.00
07/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1403	1215	1403	1215	0.00
07/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	30	38	30	38	0.00
07/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	1977	1779	1977	1779	0.00
07/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	101	137	101	137	0.00
07/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	948	778	948	778	0.00
07/08/2009	£ / R On 14-September-09	14.00	Call	Currency Future	149	203	149	203	0.00
07/08/2009	£ / R On 14-September-09	14.00	Put	Currency Future	695	543	695	543	0.00
07/08/2009	£ / R On 14-September-09	13.95	Call	Currency Future	159	216	159	216	0.00
07/08/2009	£ / R On 14-September-09	13.95	Put	Currency Future	655	507	655	507	0.00
07/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	122	166	122	166	0.00
07/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	819	657	819	657	0.00
07/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	75	100	75	100	0.00
07/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1171	991	1171	991	0.00
07/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	33	42	33	42	0.00
07/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1880	1683	1880	1683	0.00
07/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	19	23	19	23	0.00
07/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2465	2264	2465	2264	0.00
07/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	30	38	30	38	0.00
07/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	1977	1779	1977	1779	0.00
07/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	20	26	20	26	0.00
07/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2367	2166	2367	2166	0.00
07/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	19	23	19	23	0.00
07/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2465	2264	2465	2264	0.00
07/08/2009	£ / R On 14-September-09	16.00	Call	Currency Future	17	21	17	21	0.00
07/08/2009	£ / R On 14-September-09	16.00	Put	Currency Future	2564	2362	2564	2362	0.00
07/08/2009	£ / R On 14-September-09	16.10	Call	Currency Future	16	20	16	20	0.00
07/08/2009	£ / R On 14-September-09	16.10	Put	Currency Future	2662	2460	2662	2460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	43	55	43	55	0.00
07/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1639	1446	1639	1446	0.00
07/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	26	33	26	33	0.00
07/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2123	1923	2123	1923	0.00
07/08/2009	£ / R On 14-September-09	15.75	Call	Currency Future	21	27	21	27	0.00
07/08/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2318	2118	2318	2118	0.00
07/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	26	33	26	33	0.00
07/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2123	1923	2123	1923	0.00
07/08/2009	£ / R On 14-September-09	15.85	Call	Currency Future	19	25	19	25	0.00
07/08/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2416	2215	2416	2215	0.00
07/08/2009	£ / R On 14-September-09	15.95	Call	Currency Future	18	22	18	22	0.00
07/08/2009	£ / R On 14-September-09	15.95	Put	Currency Future	2514	2313	2514	2313	0.00
07/08/2009	£ / R On 14-September-09	16.05	Call	Currency Future	16	20	16	20	0.00
07/08/2009	£ / R On 14-September-09	16.05	Put	Currency Future	2613	2411	2613	2411	0.00
07/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	89	121	89	121	0.00
07/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1036	861	1036	861	0.00
07/08/2009	£ / R On 14-September-09	16.30	Call	Currency Future	13	17	13	17	0.00
07/08/2009	£ / R On 14-September-09	16.30	Put	Currency Future	2860	2657	2860	2657	0.00
07/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	323	379	323	379	0.00
07/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1234	1079	1234	1079	0.00
07/08/2009	£ / R On 14-December-09	14.70	Call	Currency Future	303	356	303	356	0.00
07/08/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1314	1156	1314	1156	0.00
07/08/2009	£ / R On 14-December-09	14.80	Call	Currency Future	285	334	285	334	0.00
07/08/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1396	1235	1396	1235	0.00
07/08/2009	£ / R On 14-December-09	15.00	Call	Currency Future	252	296	252	296	0.00
07/08/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1564	1396	1564	1396	0.00
07/08/2009	£ / R On 14-December-09	15.10	Call	Currency Future	238	278	238	278	0.00
07/08/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1649	1479	1649	1479	0.00
07/08/2009	£ / R On 14-December-09	15.20	Call	Currency Future	224	262	224	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
07/08/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1736	1563	1736	1563	0.00
07/08/2009	£ / R On 14-December-09	15.60	Call	Currency Future	179	209	179	209	0.00
07/08/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2091	1909	2091	1909	0.00
07/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	122	166	122	166	0.00
07/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	819	657	819	657	0.00
07/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	66	89	66	89	0.00
07/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1263	1079	1263	1079	0.00
07/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	38	50	38	50	0.00
07/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1735	1540	1735	1540	0.00
07/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	446	524	446	524	0.00
07/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	857	724	857	724	0.00
07/08/2009	£ / R On 14-December-09	14.20	Call	Currency Future	417	490	417	490	0.00
07/08/2009	£ / R On 14-December-09	14.20	Put	Currency Future	929	791	929	791	0.00
07/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	70	94	70	94	0.00
07/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1217	1035	1217	1035	0.00
07/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	509	598	509	598	0.00
07/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	721	598	721	598	0.00
07/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	323	379	323	379	0.00
07/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1234	1079	1234	1079	0.00
07/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	431	507	431	507	0.00
07/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	893	757	893	757	0.00
07/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	333	391	333	391	0.00
07/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1194	1042	1194	1042	0.00
07/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	313	367	313	367	0.00
07/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1274	1118	1274	1118	0.00
07/08/2009	£ / R On 14-December-09	14.75	Call	Currency Future	294	345	294	345	0.00
07/08/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1355	1195	1355	1195	0.00
07/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	231	270	231	270	0.00
07/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1692	1521	1692	1521	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	13.75	Call	Currency Future	207	281	207	281	0.00
07/08/2009	£ / R On 14-September-09	13.75	Put	Currency Future	504	372	504	372	0.00
07/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	181	247	181	247	0.00
07/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	578	437	578	437	0.00
07/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	139	190	139	190	0.00
07/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	736	580	736	580	0.00
07/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	75	100	75	100	0.00
07/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1171	991	1171	991	0.00
07/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	194	263	194	263	0.00
07/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	540	404	540	404	0.00
07/08/2009	£ / R On 14-September-09	13.70	Call	Currency Future	221	300	221	300	0.00
07/08/2009	£ / R On 14-September-09	13.70	Put	Currency Future	468	341	468	341	0.00
07/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	527	620	527	620	0.00
07/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	688	570	688	570	0.00
07/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	493	578	493	578	0.00
07/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	754	629	754	629	0.00
07/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	431	507	431	507	0.00
07/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	893	757	893	757	0.00
07/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	333	391	333	391	0.00
07/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1194	1042	1194	1042	0.00
07/08/2009	£ / R On 14-December-09	14.95	Call	Currency Future	260	305	260	305	0.00
07/08/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1521	1355	1521	1355	0.00
07/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	313	367	313	367	0.00
07/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1274	1118	1274	1118	0.00
07/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	245	287	245	287	0.00
07/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1606	1437	1606	1437	0.00
07/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	95	129	95	129	0.00
07/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	992	819	992	819	0.00
07/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	366	431	366	431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1078	931	1078	931	0.00
07/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	268	314	268	314	0.00
07/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1479	1315	1479	1315	0.00
07/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	253	348	253	348	0.00
07/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	400	288	400	288	0.00
07/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	378	445	378	445	0.00
07/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1040	895	1040	895	0.00
07/08/2009	£ / R On 14-June-10	12.35	Call	Currency Future	2005	2189	2005	2189	0.00
07/08/2009	£ / R On 14-June-10	12.35	Put	Currency Future	222	187	222	187	0.00
07/08/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1635	1804	1635	1804	0.00
07/08/2009	£ / R On 14-June-10	12.85	Put	Currency Future	352	302	352	302	0.00
07/08/2009	£ / R On 14-June-10	15.35	Call	Currency Future	616	681	616	681	0.00
07/08/2009	£ / R On 14-June-10	15.35	Put	Currency Future	1833	1678	1833	1678	0.00
07/08/2009	£ / R On 14-June-10	16.35	Call	Currency Future	439	488	439	488	0.00
07/08/2009	£ / R On 14-June-10	16.35	Put	Currency Future	2656	2486	2656	2486	0.00
07/08/2009	£ / R On 14-June-10	17.35	Call	Currency Future	315	349	315	349	0.00
07/08/2009	£ / R On 14-June-10	17.35	Put	Currency Future	3531	3347	3531	3347	0.00
07/08/2009	£ / R On 14-June-10	18.35	Call	Currency Future	231	257	231	257	0.00
07/08/2009	£ / R On 14-June-10	18.35	Put	Currency Future	4447	4255	4447	4255	0.00
07/08/2009	£ / R On 14-June-10	12.30	Call	Currency Future	2044	2231	2044	2231	0.00
07/08/2009	£ / R On 14-June-10	12.30	Put	Currency Future	211	179	211	179	0.00
07/08/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1670	1841	1670	1841	0.00
07/08/2009	£ / R On 14-June-10	12.80	Put	Currency Future	337	289	337	289	0.00
07/08/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1353	1493	1353	1493	0.00
07/08/2009	£ / R On 14-June-10	13.30	Put	Currency Future	519	441	519	441	0.00
07/08/2009	£ / R On 14-June-10	15.30	Call	Currency Future	627	693	627	693	0.00
07/08/2009	£ / R On 14-June-10	15.30	Put	Currency Future	1794	1640	1794	1640	0.00
07/08/2009	£ / R On 14-June-10	16.30	Call	Currency Future	447	496	447	496	0.00
07/08/2009	£ / R On 14-June-10	16.30	Put	Currency Future	2614	2444	2614	2444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	17.30	Call	Currency Future	320	354	320	354	0.00
07/08/2009	£ / R On 14-June-10	17.30	Put	Currency Future	3486	3302	3486	3302	0.00
07/08/2009	£ / R On 14-June-10	18.30	Call	Currency Future	235	261	235	261	0.00
07/08/2009	£ / R On 14-June-10	18.30	Put	Currency Future	4401	4209	4401	4209	0.00
07/08/2009	£ / R On 14-September-09	8.10	Call	Currency Future	5353	5559	5353	5559	0.00
07/08/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3854	4060	3854	4060	0.00
07/08/2009	£ / R On 14-September-09	9.60	Put	Currency Future	1	0	1	0	0.00
07/08/2009	£ / R On 14-September-09	11.10	Call	Currency Future	2361	2566	2361	2566	0.00
07/08/2009	£ / R On 14-September-09	11.10	Put	Currency Future	8	7	8	7	0.00
07/08/2009	£ / R On 14-September-09	12.60	Call	Currency Future	915	1103	915	1103	0.00
07/08/2009	£ / R On 14-September-09	12.60	Put	Currency Future	62	43	62	43	0.00
07/08/2009	£ / R On 14-September-09	17.10	Call	Currency Future	7	9	7	9	0.00
07/08/2009	£ / R On 14-September-09	17.10	Put	Currency Future	3654	3450	3654	3450	0.00
07/08/2009	£ / R On 14-September-09	18.60	Call	Currency Future	3	3	3	3	0.00
07/08/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5149	4944	5149	4944	0.00
07/08/2009	£ / R On 14-September-09	20.10	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	20.10	Put	Currency Future	6648	6442	6648	6442	0.00
07/08/2009	£ / R On 14-December-09	8.30	Call	Currency Future	5389	5600	5389	5600	0.00
07/08/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1	0	1	0	0.00
07/08/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3901	4110	3901	4110	0.00
07/08/2009	£ / R On 14-December-09	9.80	Put	Currency Future	13	11	13	11	0.00
07/08/2009	£ / R On 14-December-09	11.30	Call	Currency Future	2432	2639	2432	2639	0.00
07/08/2009	£ / R On 14-December-09	11.30	Put	Currency Future	44	40	44	40	0.00
07/08/2009	£ / R On 14-December-09	12.80	Call	Currency Future	1088	1257	1088	1257	0.00
07/08/2009	£ / R On 14-December-09	12.80	Put	Currency Future	199	158	199	158	0.00
07/08/2009	£ / R On 14-December-09	15.80	Call	Currency Future	156	187	156	187	0.00
07/08/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2267	2088	2267	2088	0.00
07/08/2009	£ / R On 14-December-09	17.30	Call	Currency Future	50	61	50	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	17.30	Put	Currency Future	3661	3462	3661	3462	0.00
07/08/2009	£ / R On 14-December-09	18.80	Call	Currency Future	27	29	27	29	0.00
07/08/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5138	4930	5138	4930	0.00
07/08/2009	£ / R On 14-December-09	20.30	Call	Currency Future	17	20	17	20	0.00
07/08/2009	£ / R On 14-December-09	20.30	Put	Currency Future	6629	6420	6629	6420	0.00
07/08/2009	£ / R On 14-June-10	8.60	Call	Currency Future	5538	5756	5538	5756	0.00
07/08/2009	£ / R On 14-June-10	8.60	Put	Currency Future	5	4	5	4	0.00
07/08/2009	£ / R On 14-June-10	10.10	Call	Currency Future	4081	4290	4081	4290	0.00
07/08/2009	£ / R On 14-June-10	10.10	Put	Currency Future	48	37	48	37	0.00
07/08/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2646	2848	2646	2848	0.00
07/08/2009	£ / R On 14-June-10	11.60	Put	Currency Future	113	96	113	96	0.00
07/08/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1466	1627	1466	1627	0.00
07/08/2009	£ / R On 14-June-10	13.10	Put	Currency Future	433	375	433	375	0.00
07/08/2009	£ / R On 14-June-10	16.10	Call	Currency Future	480	528	480	528	0.00
07/08/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2447	2276	2447	2276	0.00
07/08/2009	£ / R On 14-June-10	17.60	Call	Currency Future	291	322	291	322	0.00
07/08/2009	£ / R On 14-June-10	17.60	Put	Currency Future	3757	3570	3757	3570	0.00
07/08/2009	£ / R On 14-June-10	19.10	Call	Currency Future	183	204	183	204	0.00
07/08/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5149	4951	5149	4951	0.00
07/08/2009	£ / R On 14-June-10	20.60	Call	Currency Future	115	131	115	131	0.00
07/08/2009	£ / R On 14-June-10	20.60	Put	Currency Future	6582	6379	6582	6379	0.00
07/08/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5803	6009	5803	6009	0.00
07/08/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	9.15	Call	Currency Future	4303	4509	4303	4509	0.00
07/08/2009	£ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2807	3013	2807	3013	0.00
07/08/2009	£ / R On 14-September-09	10.65	Put	Currency Future	4	4	4	4	0.00
07/08/2009	£ / R On 14-September-09	12.15	Call	Currency Future	1332	1534	1332	1534	0.00
07/08/2009	£ / R On 14-September-09	12.15	Put	Currency Future	29	25	29	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	16.65	Call	Currency Future	10	13	10	13	0.00
07/08/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3207	3003	3207	3003	0.00
07/08/2009	£ / R On 14-September-09	18.15	Call	Currency Future	3	5	3	5	0.00
07/08/2009	£ / R On 14-September-09	18.15	Put	Currency Future	4700	4495	4700	4495	0.00
07/08/2009	£ / R On 14-September-09	19.65	Call	Currency Future	1	2	1	2	0.00
07/08/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6198	5992	6198	5992	0.00
07/08/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5839	6050	5839	6050	0.00
07/08/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-December-09	9.35	Call	Currency Future	4345	4554	4345	4554	0.00
07/08/2009	£ / R On 14-December-09	9.35	Put	Currency Future	6	4	6	4	0.00
07/08/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2870	3079	2870	3079	0.00
07/08/2009	£ / R On 14-December-09	10.85	Put	Currency Future	32	29	32	29	0.00
07/08/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1455	1647	1455	1647	0.00
07/08/2009	£ / R On 14-December-09	12.35	Put	Currency Future	116	98	116	98	0.00
07/08/2009	£ / R On 14-December-09	15.35	Call	Currency Future	206	240	206	240	0.00
07/08/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1867	1691	1867	1691	0.00
07/08/2009	£ / R On 14-December-09	16.85	Call	Currency Future	70	87	70	87	0.00
07/08/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3231	3037	3231	3037	0.00
07/08/2009	£ / R On 14-December-09	18.35	Call	Currency Future	30	33	30	33	0.00
07/08/2009	£ / R On 14-December-09	18.35	Put	Currency Future	4692	4484	4692	4484	0.00
07/08/2009	£ / R On 14-December-09	19.85	Call	Currency Future	21	23	21	23	0.00
07/08/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6182	5974	6182	5974	0.00
07/08/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5986	6204	5986	6204	0.00
07/08/2009	£ / R On 14-June-10	8.15	Put	Currency Future	2	1	2	1	0.00
07/08/2009	£ / R On 14-June-10	9.65	Call	Currency Future	4510	4722	4510	4722	0.00
07/08/2009	£ / R On 14-June-10	9.65	Put	Currency Future	26	20	26	20	0.00
07/08/2009	£ / R On 14-June-10	11.15	Call	Currency Future	3059	3272	3059	3272	0.00
07/08/2009	£ / R On 14-June-10	11.15	Put	Currency Future	75	70	75	70	0.00
07/08/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1778	1953	1778	1953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	12.65	Put	Currency Future	295	251	295	251	0.00
07/08/2009	£ / R On 14-June-10	15.65	Call	Currency Future	556	613	556	613	0.00
07/08/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2073	1911	2073	1911	0.00
07/08/2009	£ / R On 14-June-10	17.15	Call	Currency Future	336	372	336	372	0.00
07/08/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3352	3170	3352	3170	0.00
07/08/2009	£ / R On 14-June-10	18.65	Call	Currency Future	210	234	210	234	0.00
07/08/2009	£ / R On 14-June-10	18.65	Put	Currency Future	4726	4532	4726	4532	0.00
07/08/2009	£ / R On 14-June-10	20.15	Call	Currency Future	135	151	135	151	0.00
07/08/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6151	5948	6151	5948	0.00
07/08/2009	£ / R On 14-September-09	7.40	Call	Currency Future	6053	6259	6053	6259	0.00
07/08/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	8.90	Call	Currency Future	4553	4759	4553	4759	0.00
07/08/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.40	Call	Currency Future	3056	3262	3056	3262	0.00
07/08/2009	£ / R On 14-September-09	10.40	Put	Currency Future	3	2	3	2	0.00
07/08/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1575	1778	1575	1778	0.00
07/08/2009	£ / R On 14-September-09	11.90	Put	Currency Future	21	18	21	18	0.00
07/08/2009	£ / R On 14-September-09	16.40	Call	Currency Future	12	15	12	15	0.00
07/08/2009	£ / R On 14-September-09	16.40	Put	Currency Future	2959	2756	2959	2756	0.00
07/08/2009	£ / R On 14-September-09	17.90	Call	Currency Future	4	6	4	6	0.00
07/08/2009	£ / R On 14-September-09	17.90	Put	Currency Future	4451	4246	4451	4246	0.00
07/08/2009	£ / R On 14-September-09	19.40	Call	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	19.40	Put	Currency Future	5948	5743	5948	5743	0.00
07/08/2009	£ / R On 14-December-09	7.60	Call	Currency Future	6089	6300	6089	6300	0.00
07/08/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-December-09	9.10	Call	Currency Future	4592	4802	4592	4802	0.00
07/08/2009	£ / R On 14-December-09	9.10	Put	Currency Future	4	3	4	3	0.00
07/08/2009	£ / R On 14-December-09	10.60	Call	Currency Future	3115	3323	3115	3323	0.00
07/08/2009	£ / R On 14-December-09	10.60	Put	Currency Future	26	23	26	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1678	1874	1678	1874	0.00
07/08/2009	£ / R On 14-December-09	12.10	Put	Currency Future	90	75	90	75	0.00
07/08/2009	£ / R On 14-December-09	16.60	Call	Currency Future	85	105	85	105	0.00
07/08/2009	£ / R On 14-December-09	16.60	Put	Currency Future	2996	2805	2996	2805	0.00
07/08/2009	£ / R On 14-December-09	18.10	Call	Currency Future	33	36	33	36	0.00
07/08/2009	£ / R On 14-December-09	18.10	Put	Currency Future	4444	4237	4444	4237	0.00
07/08/2009	£ / R On 14-December-09	19.60	Call	Currency Future	22	24	22	24	0.00
07/08/2009	£ / R On 14-December-09	19.60	Put	Currency Future	5934	5725	5934	5725	0.00
07/08/2009	£ / R On 14-June-10	7.90	Call	Currency Future	6235	6453	6235	6453	0.00
07/08/2009	£ / R On 14-June-10	7.90	Put	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4752	4966	4752	4966	0.00
07/08/2009	£ / R On 14-June-10	9.40	Put	Currency Future	19	14	19	14	0.00
07/08/2009	£ / R On 14-June-10	10.90	Call	Currency Future	3300	3516	3300	3516	0.00
07/08/2009	£ / R On 14-June-10	10.90	Put	Currency Future	66	63	66	63	0.00
07/08/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1966	2149	1966	2149	0.00
07/08/2009	£ / R On 14-June-10	12.40	Put	Currency Future	233	196	233	196	0.00
07/08/2009	£ / R On 14-June-10	15.40	Call	Currency Future	606	669	606	669	0.00
07/08/2009	£ / R On 14-June-10	15.40	Put	Currency Future	1872	1716	1872	1716	0.00
07/08/2009	£ / R On 14-June-10	16.90	Call	Currency Future	364	404	364	404	0.00
07/08/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3131	2952	3131	2952	0.00
07/08/2009	£ / R On 14-June-10	18.40	Call	Currency Future	227	253	227	253	0.00
07/08/2009	£ / R On 14-June-10	18.40	Put	Currency Future	4494	4301	4494	4301	0.00
07/08/2009	£ / R On 14-June-10	19.90	Call	Currency Future	145	161	145	161	0.00
07/08/2009	£ / R On 14-June-10	19.90	Put	Currency Future	5912	5709	5912	5709	0.00
07/08/2009	£ / R On 14-September-09	12.65	Call	Currency Future	872	1056	872	1056	0.00
07/08/2009	£ / R On 14-September-09	12.65	Put	Currency Future	69	47	69	47	0.00
07/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1020	1174	1020	1174	0.00
07/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	231	175	231	175	0.00
07/08/2009	£ / R On 14-June-10	9.50	Call	Currency Future	4655	4868	4655	4868	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	9.50	Put	Currency Future	21	16	21	16	0.00
07/08/2009	£ / R On 14-June-10	10.50	Call	Currency Future	3690	3906	3690	3906	0.00
07/08/2009	£ / R On 14-June-10	10.50	Put	Currency Future	56	54	56	54	0.00
07/08/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2737	2940	2737	2940	0.00
07/08/2009	£ / R On 14-June-10	11.50	Put	Currency Future	103	87	103	87	0.00
07/08/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1890	2069	1890	2069	0.00
07/08/2009	£ / R On 14-June-10	12.50	Put	Currency Future	256	217	256	217	0.00
07/08/2009	£ / R On 14-June-10	14.50	Call	Currency Future	841	930	841	930	0.00
07/08/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1207	1078	1207	1078	0.00
07/08/2009	£ / R On 14-June-10	15.50	Call	Currency Future	585	646	585	646	0.00
07/08/2009	£ / R On 14-June-10	15.50	Put	Currency Future	1952	1794	1952	1794	0.00
07/08/2009	£ / R On 14-June-10	16.50	Call	Currency Future	417	463	417	463	0.00
07/08/2009	£ / R On 14-June-10	16.50	Put	Currency Future	2784	2611	2784	2611	0.00
07/08/2009	£ / R On 14-September-09	12.50	Call	Currency Future	1003	1198	1003	1198	0.00
07/08/2009	£ / R On 14-September-09	12.50	Put	Currency Future	49	38	49	38	0.00
07/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	830	1012	830	1012	0.00
07/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	77	52	77	52	0.00
07/08/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1238	1427	1238	1427	0.00
07/08/2009	£ / R On 14-December-09	12.60	Put	Currency Future	150	128	150	128	0.00
07/08/2009	£ / R On 14-December-09	12.70	Call	Currency Future	1159	1342	1159	1342	0.00
07/08/2009	£ / R On 14-December-09	12.70	Put	Currency Future	171	142	171	142	0.00
07/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1020	1174	1020	1174	0.00
07/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	231	175	231	175	0.00
07/08/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3787	4004	3787	4004	0.00
07/08/2009	£ / R On 14-June-10	10.40	Put	Currency Future	54	52	54	52	0.00
07/08/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2828	3032	2828	3032	0.00
07/08/2009	£ / R On 14-June-10	11.40	Put	Currency Future	94	79	94	79	0.00
07/08/2009	£ / R On 14-June-10	14.40	Call	Currency Future	873	966	873	966	0.00
07/08/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1140	1014	1140	1014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	16.40	Call	Currency Future	432	480	432	480	0.00
07/08/2009	£ / R On 14-June-10	16.40	Put	Currency Future	2698	2527	2698	2527	0.00
07/08/2009	£ / R On 14-June-10	17.40	Call	Currency Future	310	343	310	343	0.00
07/08/2009	£ / R On 14-June-10	17.40	Put	Currency Future	3576	3391	3576	3391	0.00
07/08/2009	£ / R On 14-September-09	12.45	Call	Currency Future	1047	1245	1047	1245	0.00
07/08/2009	£ / R On 14-September-09	12.45	Put	Currency Future	44	36	44	36	0.00
07/08/2009	£ / R On 14-September-09	12.55	Call	Currency Future	958	1150	958	1150	0.00
07/08/2009	£ / R On 14-September-09	12.55	Put	Currency Future	55	41	55	41	0.00
07/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	708	882	708	882	0.00
07/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	105	72	105	72	0.00
07/08/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4801	5015	4801	5015	0.00
07/08/2009	£ / R On 14-June-10	9.35	Put	Currency Future	17	13	17	13	0.00
07/08/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3836	4053	3836	4053	0.00
07/08/2009	£ / R On 14-June-10	10.35	Put	Currency Future	53	51	53	51	0.00
07/08/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2874	3078	2874	3078	0.00
07/08/2009	£ / R On 14-June-10	11.35	Put	Currency Future	90	76	90	76	0.00
07/08/2009	£ / R On 14-June-10	17.55	Call	Currency Future	295	327	295	327	0.00
07/08/2009	£ / R On 14-June-10	17.55	Put	Currency Future	3712	3525	3712	3525	0.00
07/08/2009	£ / R On 14-June-10	14.75	Call	Currency Future	765	846	765	846	0.00
07/08/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1382	1244	1382	1244	0.00
07/08/2009	£ / R On 14-June-10	15.75	Call	Currency Future	538	593	538	593	0.00
07/08/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2154	1991	2154	1991	0.00
07/08/2009	£ / R On 14-June-10	16.75	Call	Currency Future	383	425	383	425	0.00
07/08/2009	£ / R On 14-June-10	16.75	Put	Currency Future	2999	2823	2999	2823	0.00
07/08/2009	£ / R On 14-June-10	17.75	Call	Currency Future	278	308	278	308	0.00
07/08/2009	£ / R On 14-June-10	17.75	Put	Currency Future	3894	3705	3894	3705	0.00
07/08/2009	£ / R On 14-December-09	12.75	Call	Currency Future	1123	1299	1123	1299	0.00
07/08/2009	£ / R On 14-December-09	12.75	Put	Currency Future	185	150	185	150	0.00
07/08/2009	£ / R On 14-December-09	12.85	Call	Currency Future	1054	1216	1054	1216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	12.85	Put	Currency Future	215	166	215	166	0.00
07/08/2009	£ / R On 14-December-09	13.25	Call	Currency Future	804	939	804	939	0.00
07/08/2009	£ / R On 14-December-09	13.25	Put	Currency Future	365	289	365	289	0.00
07/08/2009	£ / R On 14-June-10	15.00	Call	Currency Future	698	772	698	772	0.00
07/08/2009	£ / R On 14-June-10	15.00	Put	Currency Future	1565	1419	1565	1419	0.00
07/08/2009	£ / R On 14-June-10	16.00	Call	Currency Future	496	546	496	546	0.00
07/08/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2362	2194	2362	2194	0.00
07/08/2009	£ / R On 14-June-10	17.00	Call	Currency Future	352	391	352	391	0.00
07/08/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3219	3039	3219	3039	0.00
07/08/2009	£ / R On 14-June-10	18.00	Call	Currency Future	258	285	258	285	0.00
07/08/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4124	3933	4124	3933	0.00
07/08/2009	£ / R On 14-June-10	9.75	Call	Currency Future	4414	4626	4414	4626	0.00
07/08/2009	£ / R On 14-June-10	9.75	Put	Currency Future	30	23	30	23	0.00
07/08/2009	£ / R On 14-June-10	10.75	Call	Currency Future	3446	3662	3446	3662	0.00
07/08/2009	£ / R On 14-June-10	10.75	Put	Currency Future	62	60	62	60	0.00
07/08/2009	£ / R On 14-June-10	11.75	Call	Currency Future	2512	2713	2512	2713	0.00
07/08/2009	£ / R On 14-June-10	11.75	Put	Currency Future	128	110	128	110	0.00
07/08/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1706	1878	1706	1878	0.00
07/08/2009	£ / R On 14-June-10	12.75	Put	Currency Future	322	276	322	276	0.00
07/08/2009	£ / R On 14-June-10	15.25	Call	Currency Future	638	705	638	705	0.00
07/08/2009	£ / R On 14-June-10	15.25	Put	Currency Future	1755	1603	1755	1603	0.00
07/08/2009	£ / R On 14-June-10	16.25	Call	Currency Future	455	504	455	504	0.00
07/08/2009	£ / R On 14-June-10	16.25	Put	Currency Future	2572	2401	2572	2401	0.00
07/08/2009	£ / R On 14-June-10	17.25	Call	Currency Future	325	360	325	360	0.00
07/08/2009	£ / R On 14-June-10	17.25	Put	Currency Future	3441	3258	3441	3258	0.00
07/08/2009	£ / R On 14-June-10	18.25	Call	Currency Future	238	265	238	265	0.00
07/08/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4355	4163	4355	4163	0.00
07/08/2009	£ / R On 14-June-10	9.90	Call	Currency Future	4271	4481	4271	4481	0.00
07/08/2009	£ / R On 14-June-10	9.90	Put	Currency Future	37	29	37	29	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	11.90	Call	Currency Future	2379	2579	2379	2579	0.00
07/08/2009	£ / R On 14-June-10	11.90	Put	Currency Future	145	126	145	126	0.00
07/08/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1600	1768	1600	1768	0.00
07/08/2009	£ / R On 14-June-10	12.90	Put	Currency Future	367	316	367	316	0.00
07/08/2009	£ / R On 15-March-10	9.50	Call	Currency Future	4433	4642	4433	4642	0.00
07/08/2009	£ / R On 15-March-10	9.50	Put	Currency Future	16	12	16	12	0.00
07/08/2009	£ / R On 15-March-10	10.50	Call	Currency Future	3459	3670	3459	3670	0.00
07/08/2009	£ / R On 15-March-10	10.50	Put	Currency Future	42	40	42	40	0.00
07/08/2009	£ / R On 15-March-10	11.50	Call	Currency Future	2488	2699	2488	2699	0.00
07/08/2009	£ / R On 15-March-10	11.50	Put	Currency Future	71	69	71	69	0.00
07/08/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1610	1787	1610	1787	0.00
07/08/2009	£ / R On 15-March-10	12.50	Put	Currency Future	193	157	193	157	0.00
07/08/2009	£ / R On 15-March-10	14.50	Call	Currency Future	598	674	598	674	0.00
07/08/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1181	1044	1181	1044	0.00
07/08/2009	£ / R On 15-March-10	15.50	Call	Currency Future	385	432	385	432	0.00
07/08/2009	£ / R On 15-March-10	15.50	Put	Currency Future	1968	1802	1968	1802	0.00
07/08/2009	£ / R On 15-March-10	16.50	Call	Currency Future	252	286	252	286	0.00
07/08/2009	£ / R On 15-March-10	16.50	Put	Currency Future	2836	2656	2836	2656	0.00
07/08/2009	£ / R On 15-March-10	17.50	Call	Currency Future	169	191	169	191	0.00
07/08/2009	£ / R On 15-March-10	17.50	Put	Currency Future	3752	3561	3752	3561	0.00
07/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	476	559	476	559	0.00
07/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	788	660	788	660	0.00
07/08/2009	£ / R On 14-June-10	9.95	Call	Currency Future	4223	4433	4223	4433	0.00
07/08/2009	£ / R On 14-June-10	9.95	Put	Currency Future	39	31	39	31	0.00
07/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	3251	3467	3251	3467	0.00
07/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	67	65	67	65	0.00
07/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2335	2534	2335	2534	0.00
07/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	152	132	152	132	0.00
07/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1566	1732	1566	1732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	383	330	383	330	0.00
07/08/2009	£ / R On 14-June-10	15.45	Call	Currency Future	595	657	595	657	0.00
07/08/2009	£ / R On 14-June-10	15.45	Put	Currency Future	1912	1755	1912	1755	0.00
07/08/2009	£ / R On 14-June-10	16.45	Call	Currency Future	424	471	424	471	0.00
07/08/2009	£ / R On 14-June-10	16.45	Put	Currency Future	2741	2569	2741	2569	0.00
07/08/2009	£ / R On 14-June-10	17.45	Call	Currency Future	305	338	305	338	0.00
07/08/2009	£ / R On 14-June-10	17.45	Put	Currency Future	3621	3436	3621	3436	0.00
07/08/2009	£ / R On 14-June-10	18.45	Call	Currency Future	224	249	224	249	0.00
07/08/2009	£ / R On 14-June-10	18.45	Put	Currency Future	4540	4347	4540	4347	0.00
07/08/2009	£ / R On 15-March-10	9.60	Call	Currency Future	4336	4545	4336	4545	0.00
07/08/2009	£ / R On 15-March-10	9.60	Put	Currency Future	19	14	19	14	0.00
07/08/2009	£ / R On 15-March-10	10.60	Call	Currency Future	3362	3572	3362	3572	0.00
07/08/2009	£ / R On 15-March-10	10.60	Put	Currency Future	45	42	45	42	0.00
07/08/2009	£ / R On 15-March-10	11.60	Call	Currency Future	2391	2603	2391	2603	0.00
07/08/2009	£ / R On 15-March-10	11.60	Put	Currency Future	74	73	74	73	0.00
07/08/2009	£ / R On 15-March-10	12.60	Call	Currency Future	1534	1708	1534	1708	0.00
07/08/2009	£ / R On 15-March-10	12.60	Put	Currency Future	217	178	217	178	0.00
07/08/2009	£ / R On 15-March-10	14.60	Call	Currency Future	571	644	571	644	0.00
07/08/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1254	1113	1254	1113	0.00
07/08/2009	£ / R On 15-March-10	15.60	Call	Currency Future	369	414	369	414	0.00
07/08/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2052	1884	2052	1884	0.00
07/08/2009	£ / R On 15-March-10	16.60	Call	Currency Future	242	274	242	274	0.00
07/08/2009	£ / R On 15-March-10	16.60	Put	Currency Future	2925	2744	2925	2744	0.00
07/08/2009	£ / R On 15-March-10	17.60	Call	Currency Future	163	184	163	184	0.00
07/08/2009	£ / R On 15-March-10	17.60	Put	Currency Future	3846	3654	3846	3654	0.00
07/08/2009	£ / R On 14-June-10	10.05	Call	Currency Future	4128	4337	4128	4337	0.00
07/08/2009	£ / R On 14-June-10	10.05	Put	Currency Future	45	35	45	35	0.00
07/08/2009	£ / R On 14-June-10	11.05	Call	Currency Future	3154	3369	3154	3369	0.00
07/08/2009	£ / R On 14-June-10	11.05	Put	Currency Future	70	67	70	67	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	12.05	Call	Currency Future	2248	2447	2248	2447	0.00
07/08/2009	£ / R On 14-June-10	12.05	Put	Currency Future	165	144	165	144	0.00
07/08/2009	£ / R On 14-June-10	13.05	Call	Currency Future	1499	1662	1499	1662	0.00
07/08/2009	£ / R On 14-June-10	13.05	Put	Currency Future	416	359	416	359	0.00
07/08/2009	£ / R On 14-June-10	15.55	Call	Currency Future	575	635	575	635	0.00
07/08/2009	£ / R On 14-June-10	15.55	Put	Currency Future	1992	1832	1992	1832	0.00
07/08/2009	£ / R On 14-June-10	16.55	Call	Currency Future	410	455	410	455	0.00
07/08/2009	£ / R On 14-June-10	16.55	Put	Currency Future	2826	2653	2826	2653	0.00
07/08/2009	£ / R On 14-June-10	18.55	Call	Currency Future	217	241	217	241	0.00
07/08/2009	£ / R On 14-June-10	18.55	Put	Currency Future	4633	4439	4633	4439	0.00
07/08/2009	£ / R On 15-March-10	9.70	Call	Currency Future	4239	4447	4239	4447	0.00
07/08/2009	£ / R On 15-March-10	9.70	Put	Currency Future	22	17	22	17	0.00
07/08/2009	£ / R On 15-March-10	10.70	Call	Currency Future	3265	3475	3265	3475	0.00
07/08/2009	£ / R On 15-March-10	10.70	Put	Currency Future	48	44	48	44	0.00
07/08/2009	£ / R On 15-March-10	11.70	Call	Currency Future	2295	2507	2295	2507	0.00
07/08/2009	£ / R On 15-March-10	11.70	Put	Currency Future	78	77	78	77	0.00
07/08/2009	£ / R On 15-March-10	12.70	Call	Currency Future	1460	1630	1460	1630	0.00
07/08/2009	£ / R On 15-March-10	12.70	Put	Currency Future	243	200	243	200	0.00
07/08/2009	£ / R On 15-March-10	15.70	Call	Currency Future	354	398	354	398	0.00
07/08/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2138	1967	2138	1967	0.00
07/08/2009	£ / R On 15-March-10	16.70	Call	Currency Future	232	263	232	263	0.00
07/08/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3015	2833	3015	2833	0.00
07/08/2009	£ / R On 15-March-10	17.70	Call	Currency Future	157	177	157	177	0.00
07/08/2009	£ / R On 15-March-10	17.70	Put	Currency Future	3940	3747	3940	3747	0.00
07/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	749	878	749	878	0.00
07/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	411	329	411	329	0.00
07/08/2009	£ / R On 15-March-10	9.80	Call	Currency Future	4142	4350	4142	4350	0.00
07/08/2009	£ / R On 15-March-10	9.80	Put	Currency Future	26	20	26	20	0.00
07/08/2009	£ / R On 15-March-10	10.80	Call	Currency Future	3168	3377	3168	3377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	10.80	Put	Currency Future	51	47	51	47	0.00
07/08/2009	£ / R On 15-March-10	11.80	Call	Currency Future	2199	2412	2199	2412	0.00
07/08/2009	£ / R On 15-March-10	11.80	Put	Currency Future	82	81	82	81	0.00
07/08/2009	£ / R On 15-March-10	12.80	Call	Currency Future	1388	1555	1388	1555	0.00
07/08/2009	£ / R On 15-March-10	12.80	Put	Currency Future	272	224	272	224	0.00
07/08/2009	£ / R On 15-March-10	14.80	Call	Currency Future	521	587	521	587	0.00
07/08/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1404	1257	1404	1257	0.00
07/08/2009	£ / R On 15-March-10	15.80	Call	Currency Future	341	382	341	382	0.00
07/08/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2224	2052	2224	2052	0.00
07/08/2009	£ / R On 15-March-10	16.80	Call	Currency Future	223	252	223	252	0.00
07/08/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3106	2922	3106	2922	0.00
07/08/2009	£ / R On 15-March-10	17.80	Call	Currency Future	151	171	151	171	0.00
07/08/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4035	3840	4035	3840	0.00
07/08/2009	£ / R On 14-June-10	10.15	Call	Currency Future	4032	4242	4032	4242	0.00
07/08/2009	£ / R On 14-June-10	10.15	Put	Currency Future	49	40	49	40	0.00
07/08/2009	£ / R On 14-June-10	12.15	Call	Currency Future	2164	2360	2164	2360	0.00
07/08/2009	£ / R On 14-June-10	12.15	Put	Currency Future	181	157	181	157	0.00
07/08/2009	£ / R On 14-June-10	13.15	Call	Currency Future	1437	1593	1437	1593	0.00
07/08/2009	£ / R On 14-June-10	13.15	Put	Currency Future	454	391	454	391	0.00
07/08/2009	£ / R On 14-June-10	16.65	Call	Currency Future	396	440	396	440	0.00
07/08/2009	£ / R On 14-June-10	16.65	Put	Currency Future	2913	2738	2913	2738	0.00
07/08/2009	£ / R On 14-June-10	17.65	Call	Currency Future	286	317	286	317	0.00
07/08/2009	£ / R On 14-June-10	17.65	Put	Currency Future	3803	3615	3803	3615	0.00
07/08/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3997	4205	3997	4205	0.00
07/08/2009	£ / R On 15-March-10	9.95	Put	Currency Future	31	24	31	24	0.00
07/08/2009	£ / R On 15-March-10	10.95	Call	Currency Future	3022	3232	3022	3232	0.00
07/08/2009	£ / R On 15-March-10	10.95	Put	Currency Future	55	51	55	51	0.00
07/08/2009	£ / R On 15-March-10	11.95	Call	Currency Future	2060	2269	2060	2269	0.00
07/08/2009	£ / R On 15-March-10	11.95	Put	Currency Future	93	88	93	88	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	12.95	Call	Currency Future	1287	1445	1287	1445	0.00
07/08/2009	£ / R On 15-March-10	12.95	Put	Currency Future	320	264	320	264	0.00
07/08/2009	£ / R On 15-March-10	14.95	Call	Currency Future	487	549	487	549	0.00
07/08/2009	£ / R On 15-March-10	14.95	Put	Currency Future	1520	1368	1520	1368	0.00
07/08/2009	£ / R On 15-March-10	15.95	Call	Currency Future	320	360	320	360	0.00
07/08/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2354	2180	2354	2180	0.00
07/08/2009	£ / R On 15-March-10	16.95	Call	Currency Future	210	237	210	237	0.00
07/08/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3243	3057	3243	3057	0.00
07/08/2009	£ / R On 15-March-10	17.95	Call	Currency Future	142	162	142	162	0.00
07/08/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4176	3981	4176	3981	0.00
07/08/2009	£ / R On 15-March-10	9.85	Call	Currency Future	4094	4301	4094	4301	0.00
07/08/2009	£ / R On 15-March-10	9.85	Put	Currency Future	28	21	28	21	0.00
07/08/2009	£ / R On 15-March-10	10.85	Call	Currency Future	3119	3329	3119	3329	0.00
07/08/2009	£ / R On 15-March-10	10.85	Put	Currency Future	52	48	52	48	0.00
07/08/2009	£ / R On 15-March-10	11.85	Call	Currency Future	2151	2364	2151	2364	0.00
07/08/2009	£ / R On 15-March-10	11.85	Put	Currency Future	84	83	84	83	0.00
07/08/2009	£ / R On 15-March-10	12.85	Call	Currency Future	1353	1517	1353	1517	0.00
07/08/2009	£ / R On 15-March-10	12.85	Put	Currency Future	286	237	286	237	0.00
07/08/2009	£ / R On 15-March-10	14.85	Call	Currency Future	509	574	509	574	0.00
07/08/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1443	1294	1443	1294	0.00
07/08/2009	£ / R On 15-March-10	15.85	Call	Currency Future	334	374	334	374	0.00
07/08/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2267	2094	2267	2094	0.00
07/08/2009	£ / R On 15-March-10	16.85	Call	Currency Future	218	247	218	247	0.00
07/08/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3152	2967	3152	2967	0.00
07/08/2009	£ / R On 15-March-10	17.85	Call	Currency Future	149	168	149	168	0.00
07/08/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4082	3887	4082	3887	0.00
07/08/2009	£ / R On 14-June-10	9.85	Call	Currency Future	4318	4529	4318	4529	0.00
07/08/2009	£ / R On 14-June-10	9.85	Put	Currency Future	35	27	35	27	0.00
07/08/2009	£ / R On 14-June-10	10.85	Call	Currency Future	3348	3564	3348	3564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	10.85	Put	Currency Future	65	62	65	62	0.00
07/08/2009	£ / R On 14-June-10	11.85	Call	Currency Future	2423	2623	2423	2623	0.00
07/08/2009	£ / R On 14-June-10	11.85	Put	Currency Future	139	121	139	121	0.00
07/08/2009	£ / R On 14-June-10	9.70	Call	Currency Future	4462	4674	4462	4674	0.00
07/08/2009	£ / R On 14-June-10	9.70	Put	Currency Future	28	22	28	22	0.00
07/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3494	3711	3494	3711	0.00
07/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	61	59	61	59	0.00
07/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2556	2758	2556	2758	0.00
07/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	123	105	123	105	0.00
07/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1742	1915	1742	1915	0.00
07/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	308	263	308	263	0.00
07/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	650	718	650	718	0.00
07/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	1716	1566	1716	1566	0.00
07/08/2009	£ / R On 14-June-10	16.20	Call	Currency Future	463	512	463	512	0.00
07/08/2009	£ / R On 14-June-10	16.20	Put	Currency Future	2530	2359	2530	2359	0.00
07/08/2009	£ / R On 14-June-10	17.20	Call	Currency Future	330	366	330	366	0.00
07/08/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3397	3214	3397	3214	0.00
07/08/2009	£ / R On 14-June-10	18.20	Call	Currency Future	242	269	242	269	0.00
07/08/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4309	4117	4309	4117	0.00
07/08/2009	£ / R On 15-March-10	9.55	Call	Currency Future	4384	4593	4384	4593	0.00
07/08/2009	£ / R On 15-March-10	9.55	Put	Currency Future	18	13	18	13	0.00
07/08/2009	£ / R On 15-March-10	10.55	Call	Currency Future	3410	3621	3410	3621	0.00
07/08/2009	£ / R On 15-March-10	10.55	Put	Currency Future	44	41	44	41	0.00
07/08/2009	£ / R On 15-March-10	11.55	Call	Currency Future	2439	2651	2439	2651	0.00
07/08/2009	£ / R On 15-March-10	11.55	Put	Currency Future	73	71	73	71	0.00
07/08/2009	£ / R On 15-March-10	12.55	Call	Currency Future	1571	1747	1571	1747	0.00
07/08/2009	£ / R On 15-March-10	12.55	Put	Currency Future	205	167	205	167	0.00
07/08/2009	£ / R On 15-March-10	14.55	Call	Currency Future	584	659	584	659	0.00
07/08/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1217	1079	1217	1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	15.55	Call	Currency Future	377	423	377	423	0.00
07/08/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2010	1843	2010	1843	0.00
07/08/2009	£ / R On 15-March-10	16.55	Call	Currency Future	247	280	247	280	0.00
07/08/2009	£ / R On 15-March-10	16.55	Put	Currency Future	2880	2700	2880	2700	0.00
07/08/2009	£ / R On 15-March-10	17.55	Call	Currency Future	166	188	166	188	0.00
07/08/2009	£ / R On 15-March-10	17.55	Put	Currency Future	3799	3607	3799	3607	0.00
07/08/2009	£ / R On 15-March-10	9.75	Call	Currency Future	4191	4398	4191	4398	0.00
07/08/2009	£ / R On 15-March-10	9.75	Put	Currency Future	24	18	24	18	0.00
07/08/2009	£ / R On 15-March-10	10.75	Call	Currency Future	3216	3426	3216	3426	0.00
07/08/2009	£ / R On 15-March-10	10.75	Put	Currency Future	49	46	49	46	0.00
07/08/2009	£ / R On 15-March-10	11.75	Call	Currency Future	2247	2459	2247	2459	0.00
07/08/2009	£ / R On 15-March-10	11.75	Put	Currency Future	80	79	80	79	0.00
07/08/2009	£ / R On 15-March-10	12.75	Call	Currency Future	1424	1592	1424	1592	0.00
07/08/2009	£ / R On 15-March-10	12.75	Put	Currency Future	257	212	257	212	0.00
07/08/2009	£ / R On 15-March-10	14.75	Call	Currency Future	533	601	533	601	0.00
07/08/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1366	1221	1366	1221	0.00
07/08/2009	£ / R On 15-March-10	15.75	Call	Currency Future	347	390	347	390	0.00
07/08/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2181	2009	2181	2009	0.00
07/08/2009	£ / R On 15-March-10	16.75	Call	Currency Future	227	258	227	258	0.00
07/08/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3061	2877	3061	2877	0.00
07/08/2009	£ / R On 15-March-10	17.75	Call	Currency Future	154	174	154	174	0.00
07/08/2009	£ / R On 15-March-10	17.75	Put	Currency Future	3987	3794	3987	3794	0.00
07/08/2009	£ / R On 15-March-10	9.65	Call	Currency Future	4287	4496	4287	4496	0.00
07/08/2009	£ / R On 15-March-10	9.65	Put	Currency Future	21	15	21	15	0.00
07/08/2009	£ / R On 15-March-10	10.65	Call	Currency Future	3313	3523	3313	3523	0.00
07/08/2009	£ / R On 15-March-10	10.65	Put	Currency Future	46	43	46	43	0.00
07/08/2009	£ / R On 15-March-10	11.65	Call	Currency Future	2343	2555	2343	2555	0.00
07/08/2009	£ / R On 15-March-10	11.65	Put	Currency Future	76	75	76	75	0.00
07/08/2009	£ / R On 15-March-10	12.65	Call	Currency Future	1497	1669	1497	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	12.65	Put	Currency Future	230	189	230	189	0.00
07/08/2009	£ / R On 15-March-10	14.65	Call	Currency Future	558	629	558	629	0.00
07/08/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1291	1149	1291	1149	0.00
07/08/2009	£ / R On 15-March-10	15.65	Call	Currency Future	362	406	362	406	0.00
07/08/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2095	1926	2095	1926	0.00
07/08/2009	£ / R On 15-March-10	16.65	Call	Currency Future	237	269	237	269	0.00
07/08/2009	£ / R On 15-March-10	16.65	Put	Currency Future	2970	2788	2970	2788	0.00
07/08/2009	£ / R On 15-March-10	17.65	Call	Currency Future	160	181	160	181	0.00
07/08/2009	£ / R On 15-March-10	17.65	Put	Currency Future	3893	3700	3893	3700	0.00
07/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	830	1012	830	1012	0.00
07/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	77	52	77	52	0.00
07/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3494	3711	3494	3711	0.00
07/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	61	59	61	59	0.00
07/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2556	2758	2556	2758	0.00
07/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	123	105	123	105	0.00
07/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1742	1915	1742	1915	0.00
07/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	308	263	308	263	0.00
07/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	650	718	650	718	0.00
07/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	1716	1566	1716	1566	0.00
07/08/2009	£ / R On 14-June-10	10.00	Call	Currency Future	4176	4385	4176	4385	0.00
07/08/2009	£ / R On 14-June-10	10.00	Put	Currency Future	42	33	42	33	0.00
07/08/2009	£ / R On 14-June-10	11.00	Call	Currency Future	3202	3418	3202	3418	0.00
07/08/2009	£ / R On 14-June-10	11.00	Put	Currency Future	69	66	69	66	0.00
07/08/2009	£ / R On 14-June-10	12.00	Call	Currency Future	2292	2490	2292	2490	0.00
07/08/2009	£ / R On 14-June-10	12.00	Put	Currency Future	158	138	158	138	0.00
07/08/2009	£ / R On 14-June-10	13.00	Call	Currency Future	1532	1697	1532	1697	0.00
07/08/2009	£ / R On 14-June-10	13.00	Put	Currency Future	399	344	399	344	0.00
07/08/2009	£ / R On 14-June-10	18.50	Call	Currency Future	220	245	220	245	0.00
07/08/2009	£ / R On 14-June-10	18.50	Put	Currency Future	4587	4393	4587	4393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	446	524	446	524	0.00
07/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	857	724	857	724	0.00
07/08/2009	£ / R On 14-June-10	11.10	Call	Currency Future	3105	3321	3105	3321	0.00
07/08/2009	£ / R On 14-June-10	11.10	Put	Currency Future	72	69	72	69	0.00
07/08/2009	£ / R On 14-June-10	12.10	Call	Currency Future	2205	2403	2205	2403	0.00
07/08/2009	£ / R On 14-June-10	12.10	Put	Currency Future	172	151	172	151	0.00
07/08/2009	£ / R On 14-June-10	15.60	Call	Currency Future	566	624	566	624	0.00
07/08/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2032	1872	2032	1872	0.00
07/08/2009	£ / R On 14-June-10	16.60	Call	Currency Future	403	448	403	448	0.00
07/08/2009	£ / R On 14-June-10	16.60	Put	Currency Future	2870	2695	2870	2695	0.00
07/08/2009	£ / R On 14-June-10	18.60	Call	Currency Future	213	238	213	238	0.00
07/08/2009	£ / R On 14-June-10	18.60	Put	Currency Future	4680	4485	4680	4485	0.00
07/08/2009	£ / R On 15-March-10	9.90	Call	Currency Future	4046	4253	4046	4253	0.00
07/08/2009	£ / R On 15-March-10	9.90	Put	Currency Future	30	23	30	23	0.00
07/08/2009	£ / R On 15-March-10	10.90	Call	Currency Future	3071	3280	3071	3280	0.00
07/08/2009	£ / R On 15-March-10	10.90	Put	Currency Future	54	50	54	50	0.00
07/08/2009	£ / R On 15-March-10	11.90	Call	Currency Future	2103	2316	2103	2316	0.00
07/08/2009	£ / R On 15-March-10	11.90	Put	Currency Future	86	86	86	86	0.00
07/08/2009	£ / R On 15-March-10	14.90	Call	Currency Future	498	561	498	561	0.00
07/08/2009	£ / R On 15-March-10	14.90	Put	Currency Future	1481	1331	1481	1331	0.00
07/08/2009	£ / R On 15-March-10	15.90	Call	Currency Future	328	367	328	367	0.00
07/08/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2311	2137	2311	2137	0.00
07/08/2009	£ / R On 15-March-10	16.90	Call	Currency Future	214	242	214	242	0.00
07/08/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3197	3012	3197	3012	0.00
07/08/2009	£ / R On 15-March-10	17.90	Call	Currency Future	146	165	146	165	0.00
07/08/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4129	3934	4129	3934	0.00
07/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	493	578	493	578	0.00
07/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	754	629	754	629	0.00
07/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	882	997	882	997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	666	566	666	566	0.00
07/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	673	793	673	793	0.00
07/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	484	393	484	393	0.00
07/08/2009	£ / R On 14-June-10	9.55	Call	Currency Future	4607	4820	4607	4820	0.00
07/08/2009	£ / R On 14-June-10	9.55	Put	Currency Future	23	17	23	17	0.00
07/08/2009	£ / R On 14-June-10	10.55	Call	Currency Future	3641	3857	3641	3857	0.00
07/08/2009	£ / R On 14-June-10	10.55	Put	Currency Future	57	55	57	55	0.00
07/08/2009	£ / R On 14-June-10	11.55	Call	Currency Future	2691	2894	2691	2894	0.00
07/08/2009	£ / R On 14-June-10	11.55	Put	Currency Future	108	92	108	92	0.00
07/08/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1852	2030	1852	2030	0.00
07/08/2009	£ / R On 14-June-10	12.55	Put	Currency Future	269	228	269	228	0.00
07/08/2009	£ / R On 14-June-10	15.05	Call	Currency Future	686	758	686	758	0.00
07/08/2009	£ / R On 14-June-10	15.05	Put	Currency Future	1602	1455	1602	1455	0.00
07/08/2009	£ / R On 14-June-10	16.05	Call	Currency Future	488	537	488	537	0.00
07/08/2009	£ / R On 14-June-10	16.05	Put	Currency Future	2404	2235	2404	2235	0.00
07/08/2009	£ / R On 14-June-10	17.05	Call	Currency Future	347	385	347	385	0.00
07/08/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3263	3082	3263	3082	0.00
07/08/2009	£ / R On 14-June-10	18.05	Call	Currency Future	254	281	254	281	0.00
07/08/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4171	3979	4171	3979	0.00
07/08/2009	£ / R On 15-March-10	9.30	Call	Currency Future	4628	4839	4628	4839	0.00
07/08/2009	£ / R On 15-March-10	9.30	Put	Currency Future	12	9	12	9	0.00
07/08/2009	£ / R On 15-March-10	10.30	Call	Currency Future	3654	3866	3654	3866	0.00
07/08/2009	£ / R On 15-March-10	10.30	Put	Currency Future	38	35	38	35	0.00
07/08/2009	£ / R On 15-March-10	11.30	Call	Currency Future	2681	2892	2681	2892	0.00
07/08/2009	£ / R On 15-March-10	11.30	Put	Currency Future	65	62	65	62	0.00
07/08/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1767	1952	1767	1952	0.00
07/08/2009	£ / R On 15-March-10	12.30	Put	Currency Future	150	121	150	121	0.00
07/08/2009	£ / R On 15-March-10	14.30	Call	Currency Future	657	741	657	741	0.00
07/08/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1040	911	1040	911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	15.30	Call	Currency Future	418	470	418	470	0.00
07/08/2009	£ / R On 15-March-10	15.30	Put	Currency Future	1802	1640	1802	1640	0.00
07/08/2009	£ / R On 15-March-10	16.30	Call	Currency Future	275	312	275	312	0.00
07/08/2009	£ / R On 15-March-10	16.30	Put	Currency Future	2658	2482	2658	2482	0.00
07/08/2009	£ / R On 15-March-10	17.30	Call	Currency Future	183	206	183	206	0.00
07/08/2009	£ / R On 15-March-10	17.30	Put	Currency Future	3566	3376	3566	3376	0.00
07/08/2009	£ / R On 14-September-09	9.90	Call	Currency Future	3554	3760	3554	3760	0.00
07/08/2009	£ / R On 14-September-09	9.90	Put	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	10.90	Call	Currency Future	2559	2764	2559	2764	0.00
07/08/2009	£ / R On 14-September-09	10.90	Put	Currency Future	6	5	6	5	0.00
07/08/2009	£ / R On 14-September-09	16.90	Call	Currency Future	8	11	8	11	0.00
07/08/2009	£ / R On 14-September-09	16.90	Put	Currency Future	3455	3251	3455	3251	0.00
07/08/2009	£ / R On 14-September-09	18.90	Call	Currency Future	2	3	2	3	0.00
07/08/2009	£ / R On 14-September-09	18.90	Put	Currency Future	5449	5243	5449	5243	0.00
07/08/2009	£ / R On 14-September-09	20.90	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	20.90	Put	Currency Future	7448	7242	7448	7242	0.00
07/08/2009	£ / R On 14-December-09	10.10	Call	Currency Future	3606	3815	3606	3815	0.00
07/08/2009	£ / R On 14-December-09	10.10	Put	Currency Future	17	15	17	15	0.00
07/08/2009	£ / R On 14-December-09	11.10	Call	Currency Future	2626	2834	2626	2834	0.00
07/08/2009	£ / R On 14-December-09	11.10	Put	Currency Future	38	35	38	35	0.00
07/08/2009	£ / R On 14-December-09	17.10	Call	Currency Future	58	72	58	72	0.00
07/08/2009	£ / R On 14-December-09	17.10	Put	Currency Future	3469	3272	3469	3272	0.00
07/08/2009	£ / R On 14-December-09	19.10	Call	Currency Future	25	27	25	27	0.00
07/08/2009	£ / R On 14-December-09	19.10	Put	Currency Future	5436	5228	5436	5228	0.00
07/08/2009	£ / R On 14-December-09	21.10	Call	Currency Future	13	15	13	15	0.00
07/08/2009	£ / R On 14-December-09	21.10	Put	Currency Future	7425	7216	7425	7216	0.00
07/08/2009	£ / R On 14-June-10	19.55	Call	Currency Future	160	178	160	178	0.00
07/08/2009	£ / R On 14-June-10	19.55	Put	Currency Future	5577	5376	5577	5376	0.00
07/08/2009	£ / R On 14-June-10	21.55	Call	Currency Future	83	96	83	96	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	21.55	Put	Currency Future	7500	7294	7500	7294	0.00
07/08/2009	£ / R On 15-March-10	19.30	Call	Currency Future	73	88	73	88	0.00
07/08/2009	£ / R On 15-March-10	19.30	Put	Currency Future	5457	5258	5457	5258	0.00
07/08/2009	£ / R On 15-March-10	21.30	Call	Currency Future	33	38	33	38	0.00
07/08/2009	£ / R On 15-March-10	21.30	Put	Currency Future	7416	7208	7416	7208	0.00
07/08/2009	£ / R On 14-September-09	9.00	Call	Currency Future	4453	4659	4453	4659	0.00
07/08/2009	£ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.00	Call	Currency Future	3455	3660	3455	3660	0.00
07/08/2009	£ / R On 14-September-09	10.00	Put	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	11.00	Call	Currency Future	2460	2665	2460	2665	0.00
07/08/2009	£ / R On 14-September-09	11.00	Put	Currency Future	7	6	7	6	0.00
07/08/2009	£ / R On 14-September-09	12.00	Call	Currency Future	1477	1680	1477	1680	0.00
07/08/2009	£ / R On 14-September-09	12.00	Put	Currency Future	24	21	24	21	0.00
07/08/2009	£ / R On 14-September-09	17.00	Call	Currency Future	8	10	8	10	0.00
07/08/2009	£ / R On 14-September-09	17.00	Put	Currency Future	3555	3351	3555	3351	0.00
07/08/2009	£ / R On 14-September-09	19.00	Call	Currency Future	2	3	2	3	0.00
07/08/2009	£ / R On 14-September-09	19.00	Put	Currency Future	5549	5343	5549	5343	0.00
07/08/2009	£ / R On 14-September-09	21.00	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.00	Put	Currency Future	7548	7342	7548	7342	0.00
07/08/2009	£ / R On 14-December-09	9.20	Call	Currency Future	4493	4703	4493	4703	0.00
07/08/2009	£ / R On 14-December-09	9.20	Put	Currency Future	5	3	5	3	0.00
07/08/2009	£ / R On 14-December-09	10.20	Call	Currency Future	3507	3716	3507	3716	0.00
07/08/2009	£ / R On 14-December-09	10.20	Put	Currency Future	18	17	18	17	0.00
07/08/2009	£ / R On 14-December-09	11.20	Call	Currency Future	2529	2737	2529	2737	0.00
07/08/2009	£ / R On 14-December-09	11.20	Put	Currency Future	41	37	41	37	0.00
07/08/2009	£ / R On 14-December-09	12.20	Call	Currency Future	1588	1783	1588	1783	0.00
07/08/2009	£ / R On 14-December-09	12.20	Put	Currency Future	99	83	99	83	0.00
07/08/2009	£ / R On 14-December-09	17.20	Call	Currency Future	54	66	54	66	0.00
07/08/2009	£ / R On 14-December-09	17.20	Put	Currency Future	3565	3367	3565	3367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	19.20	Call	Currency Future	24	27	24	27	0.00
07/08/2009	£ / R On 14-December-09	19.20	Put	Currency Future	5536	5327	5536	5327	0.00
07/08/2009	£ / R On 14-December-09	21.20	Call	Currency Future	13	15	13	15	0.00
07/08/2009	£ / R On 14-December-09	21.20	Put	Currency Future	7524	7315	7524	7315	0.00
07/08/2009	£ / R On 14-June-10	10.65	Call	Currency Future	3543	3760	3543	3760	0.00
07/08/2009	£ / R On 14-June-10	10.65	Put	Currency Future	60	57	60	57	0.00
07/08/2009	£ / R On 14-June-10	11.65	Call	Currency Future	2601	2803	2601	2803	0.00
07/08/2009	£ / R On 14-June-10	11.65	Put	Currency Future	118	101	118	101	0.00
07/08/2009	£ / R On 14-June-10	19.65	Call	Currency Future	156	173	156	173	0.00
07/08/2009	£ / R On 14-June-10	19.65	Put	Currency Future	5672	5471	5672	5471	0.00
07/08/2009	£ / R On 14-June-10	21.65	Call	Currency Future	81	93	81	93	0.00
07/08/2009	£ / R On 14-June-10	21.65	Put	Currency Future	7597	7391	7597	7391	0.00
07/08/2009	£ / R On 15-March-10	9.45	Call	Currency Future	4482	4691	4482	4691	0.00
07/08/2009	£ / R On 15-March-10	9.45	Put	Currency Future	15	11	15	11	0.00
07/08/2009	£ / R On 15-March-10	10.45	Call	Currency Future	3508	3719	3508	3719	0.00
07/08/2009	£ / R On 15-March-10	10.45	Put	Currency Future	41	39	41	39	0.00
07/08/2009	£ / R On 15-March-10	11.45	Call	Currency Future	2536	2748	2536	2748	0.00
07/08/2009	£ / R On 15-March-10	11.45	Put	Currency Future	69	67	69	67	0.00
07/08/2009	£ / R On 15-March-10	12.45	Call	Currency Future	1648	1828	1648	1828	0.00
07/08/2009	£ / R On 15-March-10	12.45	Put	Currency Future	182	147	182	147	0.00
07/08/2009	£ / R On 15-March-10	15.45	Call	Currency Future	393	441	393	441	0.00
07/08/2009	£ / R On 15-March-10	15.45	Put	Currency Future	1926	1761	1926	1761	0.00
07/08/2009	£ / R On 15-March-10	17.45	Call	Currency Future	172	195	172	195	0.00
07/08/2009	£ / R On 15-March-10	17.45	Put	Currency Future	3706	3515	3706	3515	0.00
07/08/2009	£ / R On 15-March-10	19.45	Call	Currency Future	68	82	68	82	0.00
07/08/2009	£ / R On 15-March-10	19.45	Put	Currency Future	5602	5402	5602	5402	0.00
07/08/2009	£ / R On 15-March-10	21.45	Call	Currency Future	31	36	31	36	0.00
07/08/2009	£ / R On 15-March-10	21.45	Put	Currency Future	7564	7356	7564	7356	0.00
07/08/2009	£ / R On 14-September-09	9.10	Call	Currency Future	4353	4559	4353	4559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.10	Call	Currency Future	3355	3561	3355	3561	0.00
07/08/2009	£ / R On 14-September-09	10.10	Put	Currency Future	2	1	2	1	0.00
07/08/2009	£ / R On 14-September-09	12.10	Call	Currency Future	1381	1583	1381	1583	0.00
07/08/2009	£ / R On 14-September-09	12.10	Put	Currency Future	27	23	27	23	0.00
07/08/2009	£ / R On 14-September-09	19.10	Call	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	19.10	Put	Currency Future	5649	5443	5649	5443	0.00
07/08/2009	£ / R On 14-September-09	21.10	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.10	Put	Currency Future	7648	7442	7648	7442	0.00
07/08/2009	£ / R On 14-December-09	10.35	Call	Currency Future	3360	3568	3360	3568	0.00
07/08/2009	£ / R On 14-December-09	10.35	Put	Currency Future	21	19	21	19	0.00
07/08/2009	£ / R On 14-December-09	11.35	Call	Currency Future	2384	2590	2384	2590	0.00
07/08/2009	£ / R On 14-December-09	11.35	Put	Currency Future	45	41	45	41	0.00
07/08/2009	£ / R On 14-December-09	17.35	Call	Currency Future	48	59	48	59	0.00
07/08/2009	£ / R On 14-December-09	17.35	Put	Currency Future	3709	3510	3709	3510	0.00
07/08/2009	£ / R On 14-December-09	19.35	Call	Currency Future	23	26	23	26	0.00
07/08/2009	£ / R On 14-December-09	19.35	Put	Currency Future	5685	5476	5685	5476	0.00
07/08/2009	£ / R On 14-December-09	21.35	Call	Currency Future	12	14	12	14	0.00
07/08/2009	£ / R On 14-December-09	21.35	Put	Currency Future	7674	7465	7674	7465	0.00
07/08/2009	£ / R On 14-June-10	19.75	Call	Currency Future	151	168	151	168	0.00
07/08/2009	£ / R On 14-June-10	19.75	Put	Currency Future	5768	5566	5768	5566	0.00
07/08/2009	£ / R On 14-June-10	21.75	Call	Currency Future	78	90	78	90	0.00
07/08/2009	£ / R On 14-June-10	21.75	Put	Currency Future	7694	7488	7694	7488	0.00
07/08/2009	£ / R On 15-March-10	19.55	Call	Currency Future	65	78	65	78	0.00
07/08/2009	£ / R On 15-March-10	19.55	Put	Currency Future	5698	5498	5698	5498	0.00
07/08/2009	£ / R On 15-March-10	21.55	Call	Currency Future	30	34	30	34	0.00
07/08/2009	£ / R On 15-March-10	21.55	Put	Currency Future	7663	7454	7663	7454	0.00
07/08/2009	£ / R On 14-September-09	10.15	Call	Currency Future	3305	3511	3305	3511	0.00
07/08/2009	£ / R On 14-September-09	10.15	Put	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
07/08/2009	£ / R On 14-September-09	11.15	Call	Currency Future	2312	2516	2312	2516	0.00
07/08/2009	£ / R On 14-September-09	11.15	Put	Currency Future	8	7	8	7	0.00
07/08/2009	£ / R On 14-September-09	17.15	Call	Currency Future	7	9	7	9	0.00
07/08/2009	£ / R On 14-September-09	17.15	Put	Currency Future	3704	3500	3704	3500	0.00
07/08/2009	£ / R On 14-September-09	19.15	Call	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	19.15	Put	Currency Future	5698	5493	5698	5493	0.00
07/08/2009	£ / R On 14-September-09	21.15	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.15	Put	Currency Future	7698	7492	7698	7492	0.00
07/08/2009	£ / R On 14-June-10	9.80	Call	Currency Future	4366	4577	4366	4577	0.00
07/08/2009	£ / R On 14-June-10	9.80	Put	Currency Future	32	25	32	25	0.00
07/08/2009	£ / R On 14-June-10	10.80	Call	Currency Future	3397	3613	3397	3613	0.00
07/08/2009	£ / R On 14-June-10	10.80	Put	Currency Future	63	61	63	61	0.00
07/08/2009	£ / R On 14-June-10	11.80	Call	Currency Future	2467	2668	2467	2668	0.00
07/08/2009	£ / R On 14-June-10	11.80	Put	Currency Future	134	116	134	116	0.00
07/08/2009	£ / R On 14-June-10	15.80	Call	Currency Future	529	583	529	583	0.00
07/08/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2196	2031	2196	2031	0.00
07/08/2009	£ / R On 14-June-10	17.80	Call	Currency Future	274	303	274	303	0.00
07/08/2009	£ / R On 14-June-10	17.80	Put	Currency Future	3940	3751	3940	3751	0.00
07/08/2009	£ / R On 14-June-10	19.80	Call	Currency Future	149	166	149	166	0.00
07/08/2009	£ / R On 14-June-10	19.80	Put	Currency Future	5816	5614	5816	5614	0.00
07/08/2009	£ / R On 14-June-10	21.80	Call	Currency Future	77	88	77	88	0.00
07/08/2009	£ / R On 14-June-10	21.80	Put	Currency Future	7743	7536	7743	7536	0.00
07/08/2009	£ / R On 15-March-10	19.60	Call	Currency Future	63	77	63	77	0.00
07/08/2009	£ / R On 15-March-10	19.60	Put	Currency Future	5747	5546	5747	5546	0.00
07/08/2009	£ / R On 15-March-10	21.60	Call	Currency Future	30	34	30	34	0.00
07/08/2009	£ / R On 15-March-10	21.60	Put	Currency Future	7713	7504	7713	7504	0.00
07/08/2009	£ / R On 14-December-09	9.30	Call	Currency Future	4394	4604	4394	4604	0.00
07/08/2009	£ / R On 14-December-09	9.30	Put	Currency Future	6	4	6	4	0.00
07/08/2009	£ / R On 14-December-09	10.30	Call	Currency Future	3409	3618	3409	3618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	10.30	Put	Currency Future	20	18	20	18	0.00
07/08/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1499	1692	1499	1692	0.00
07/08/2009	£ / R On 14-December-09	12.30	Put	Currency Future	110	93	110	93	0.00
07/08/2009	£ / R On 14-December-09	15.30	Call	Currency Future	212	248	212	248	0.00
07/08/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1823	1648	1823	1648	0.00
07/08/2009	£ / R On 14-December-09	19.30	Call	Currency Future	24	26	24	26	0.00
07/08/2009	£ / R On 14-December-09	19.30	Put	Currency Future	5635	5426	5635	5426	0.00
07/08/2009	£ / R On 14-December-09	21.30	Call	Currency Future	13	14	13	14	0.00
07/08/2009	£ / R On 14-December-09	21.30	Put	Currency Future	7624	7415	7624	7415	0.00
07/08/2009	£ / R On 14-September-09	9.30	Call	Currency Future	4154	4360	4154	4360	0.00
07/08/2009	£ / R On 14-September-09	9.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.30	Call	Currency Future	3156	3361	3156	3361	0.00
07/08/2009	£ / R On 14-September-09	10.30	Put	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	11.30	Call	Currency Future	2163	2368	2163	2368	0.00
07/08/2009	£ / R On 14-September-09	11.30	Put	Currency Future	10	9	10	9	0.00
07/08/2009	£ / R On 14-September-09	12.30	Call	Currency Future	1189	1389	1189	1389	0.00
07/08/2009	£ / R On 14-September-09	12.30	Put	Currency Future	36	30	36	30	0.00
07/08/2009	£ / R On 14-September-09	17.30	Call	Currency Future	7	8	7	8	0.00
07/08/2009	£ / R On 14-September-09	17.30	Put	Currency Future	3853	3649	3853	3649	0.00
07/08/2009	£ / R On 14-September-09	19.30	Call	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	19.30	Put	Currency Future	5848	5643	5848	5643	0.00
07/08/2009	£ / R On 14-September-09	21.30	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.30	Put	Currency Future	7848	7642	7848	7642	0.00
07/08/2009	£ / R On 14-December-09	9.50	Call	Currency Future	4197	4406	4197	4406	0.00
07/08/2009	£ / R On 14-December-09	9.50	Put	Currency Future	8	6	8	6	0.00
07/08/2009	£ / R On 14-December-09	10.50	Call	Currency Future	3213	3421	3213	3421	0.00
07/08/2009	£ / R On 14-December-09	10.50	Put	Currency Future	24	22	24	22	0.00
07/08/2009	£ / R On 14-December-09	11.50	Call	Currency Future	2239	2445	2239	2445	0.00
07/08/2009	£ / R On 14-December-09	11.50	Put	Currency Future	50	45	50	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
07/08/2009	£ / R On 14-December-09	12.50	Call	Currency Future	1324	1515	1324	1515	0.00
07/08/2009	£ / R On 14-December-09	12.50	Put	Currency Future	135	115	135	115	0.00
07/08/2009	£ / R On 14-December-09	15.50	Call	Currency Future	189	221	189	221	0.00
07/08/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2001	1821	2001	1821	0.00
07/08/2009	£ / R On 14-December-09	17.50	Call	Currency Future	43	53	43	53	0.00
07/08/2009	£ / R On 14-December-09	17.50	Put	Currency Future	3854	3653	3854	3653	0.00
07/08/2009	£ / R On 14-December-09	19.50	Call	Currency Future	23	25	23	25	0.00
07/08/2009	£ / R On 14-December-09	19.50	Put	Currency Future	5834	5625	5834	5625	0.00
07/08/2009	£ / R On 14-December-09	21.50	Call	Currency Future	12	13	12	13	0.00
07/08/2009	£ / R On 14-December-09	21.50	Put	Currency Future	7823	7614	7823	7614	0.00
07/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	3251	3467	3251	3467	0.00
07/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	67	65	67	65	0.00
07/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2335	2534	2335	2534	0.00
07/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	152	132	152	132	0.00
07/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1566	1732	1566	1732	0.00
07/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	383	330	383	330	0.00
07/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	504	555	504	555	0.00
07/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2320	2153	2320	2153	0.00
07/08/2009	£ / R On 14-June-10	17.95	Call	Currency Future	262	289	262	289	0.00
07/08/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4078	3887	4078	3887	0.00
07/08/2009	£ / R On 14-June-10	19.95	Call	Currency Future	143	159	143	159	0.00
07/08/2009	£ / R On 14-June-10	19.95	Put	Currency Future	5960	5757	5960	5757	0.00
07/08/2009	£ / R On 14-June-10	21.95	Call	Currency Future	73	84	73	84	0.00
07/08/2009	£ / R On 14-June-10	21.95	Put	Currency Future	7889	7682	7889	7682	0.00
07/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	504	555	504	555	0.00
07/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2320	2153	2320	2153	0.00
07/08/2009	£ / R On 15-March-10	19.75	Call	Currency Future	59	72	59	72	0.00
07/08/2009	£ / R On 15-March-10	19.75	Put	Currency Future	5892	5691	5892	5691	0.00
07/08/2009	£ / R On 15-March-10	21.75	Call	Currency Future	28	32	28	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	21.75	Put	Currency Future	7861	7652	7861	7652	0.00
07/08/2009	£ / R On 14-September-09	9.40	Call	Currency Future	4054	4260	4054	4260	0.00
07/08/2009	£ / R On 14-September-09	9.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	11.40	Call	Currency Future	2065	2269	2065	2269	0.00
07/08/2009	£ / R On 14-September-09	11.40	Put	Currency Future	12	10	12	10	0.00
07/08/2009	£ / R On 14-September-09	12.40	Call	Currency Future	1094	1293	1094	1293	0.00
07/08/2009	£ / R On 14-September-09	12.40	Put	Currency Future	41	34	41	34	0.00
07/08/2009	£ / R On 14-September-09	17.40	Call	Currency Future	6	8	6	8	0.00
07/08/2009	£ / R On 14-September-09	17.40	Put	Currency Future	3953	3748	3953	3748	0.00
07/08/2009	£ / R On 14-September-09	21.40	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.40	Put	Currency Future	7948	7742	7948	7742	0.00
07/08/2009	£ / R On 14-September-09	9.45	Call	Currency Future	4004	4210	4004	4210	0.00
07/08/2009	£ / R On 14-September-09	9.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.45	Call	Currency Future	3007	3212	3007	3212	0.00
07/08/2009	£ / R On 14-September-09	10.45	Put	Currency Future	3	3	3	3	0.00
07/08/2009	£ / R On 14-September-09	11.45	Call	Currency Future	2016	2220	2016	2220	0.00
07/08/2009	£ / R On 14-September-09	11.45	Put	Currency Future	12	11	12	11	0.00
07/08/2009	£ / R On 14-September-09	17.45	Call	Currency Future	6	8	6	8	0.00
07/08/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4003	3798	4003	3798	0.00
07/08/2009	£ / R On 14-September-09	19.45	Call	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	19.45	Put	Currency Future	5998	5792	5998	5792	0.00
07/08/2009	£ / R On 14-September-09	21.45	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.45	Put	Currency Future	7998	7792	7998	7792	0.00
07/08/2009	£ / R On 14-December-09	9.65	Call	Currency Future	4050	4258	4050	4258	0.00
07/08/2009	£ / R On 14-December-09	9.65	Put	Currency Future	11	8	11	8	0.00
07/08/2009	£ / R On 14-December-09	10.65	Call	Currency Future	3066	3274	3066	3274	0.00
07/08/2009	£ / R On 14-December-09	10.65	Put	Currency Future	28	25	28	25	0.00
07/08/2009	£ / R On 14-December-09	11.65	Call	Currency Future	2095	2300	2095	2300	0.00
07/08/2009	£ / R On 14-December-09	11.65	Put	Currency Future	56	50	56	50	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	12.65	Call	Currency Future	1196	1384	1196	1384	0.00
07/08/2009	£ / R On 14-December-09	12.65	Put	Currency Future	158	135	158	135	0.00
07/08/2009	£ / R On 14-December-09	15.65	Call	Currency Future	175	203	175	203	0.00
07/08/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2136	1954	2136	1954	0.00
07/08/2009	£ / R On 14-December-09	17.65	Call	Currency Future	38	47	38	47	0.00
07/08/2009	£ / R On 14-December-09	17.65	Put	Currency Future	3999	3798	3999	3798	0.00
07/08/2009	£ / R On 14-December-09	19.65	Call	Currency Future	22	24	22	24	0.00
07/08/2009	£ / R On 14-December-09	19.65	Put	Currency Future	5983	5775	5983	5775	0.00
07/08/2009	£ / R On 14-December-09	21.65	Call	Currency Future	11	13	11	13	0.00
07/08/2009	£ / R On 14-December-09	21.65	Put	Currency Future	7973	7763	7973	7763	0.00
07/08/2009	£ / R On 14-December-09	9.70	Call	Currency Future	4000	4208	4000	4208	0.00
07/08/2009	£ / R On 14-December-09	9.70	Put	Currency Future	12	9	12	9	0.00
07/08/2009	£ / R On 14-December-09	10.70	Call	Currency Future	3017	3225	3017	3225	0.00
07/08/2009	£ / R On 14-December-09	10.70	Put	Currency Future	29	26	29	26	0.00
07/08/2009	£ / R On 14-December-09	11.70	Call	Currency Future	2048	2252	2048	2252	0.00
07/08/2009	£ / R On 14-December-09	11.70	Put	Currency Future	59	52	59	52	0.00
07/08/2009	£ / R On 14-December-09	15.70	Call	Currency Future	168	198	168	198	0.00
07/08/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2180	1998	2180	1998	0.00
07/08/2009	£ / R On 14-December-09	17.70	Call	Currency Future	37	45	37	45	0.00
07/08/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4049	3846	4049	3846	0.00
07/08/2009	£ / R On 14-December-09	19.70	Call	Currency Future	22	24	22	24	0.00
07/08/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6033	5824	6033	5824	0.00
07/08/2009	£ / R On 14-December-09	21.70	Call	Currency Future	11	13	11	13	0.00
07/08/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8022	7813	8022	7813	0.00
07/08/2009	£ / R On 14-June-10	20.00	Call	Currency Future	141	157	141	157	0.00
07/08/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6008	5805	6008	5805	0.00
07/08/2009	£ / R On 14-June-10	22.00	Call	Currency Future	72	83	72	83	0.00
07/08/2009	£ / R On 14-June-10	22.00	Put	Currency Future	7938	7731	7938	7731	0.00
07/08/2009	£ / R On 14-June-10	16.15	Call	Currency Future	472	520	472	520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	16.15	Put	Currency Future	2488	2318	2488	2318	0.00
07/08/2009	£ / R On 14-June-10	18.15	Call	Currency Future	246	273	246	273	0.00
07/08/2009	£ / R On 14-June-10	18.15	Put	Currency Future	4263	4071	4263	4071	0.00
07/08/2009	£ / R On 14-June-10	22.15	Call	Currency Future	68	79	68	79	0.00
07/08/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8084	7877	8084	7877	0.00
07/08/2009	£ / R On 15-March-10	19.85	Call	Currency Future	56	68	56	68	0.00
07/08/2009	£ / R On 15-March-10	19.85	Put	Currency Future	5990	5788	5990	5788	0.00
07/08/2009	£ / R On 15-March-10	21.85	Call	Currency Future	27	31	27	31	0.00
07/08/2009	£ / R On 15-March-10	21.85	Put	Currency Future	7960	7751	7960	7751	0.00
07/08/2009	£ / R On 15-March-10	19.90	Call	Currency Future	55	67	55	67	0.00
07/08/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6038	5837	6038	5837	0.00
07/08/2009	£ / R On 15-March-10	21.90	Call	Currency Future	27	30	27	30	0.00
07/08/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8010	7800	8010	7800	0.00
07/08/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3954	4160	3954	4160	0.00
07/08/2009	£ / R On 14-September-09	9.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2957	3162	2957	3162	0.00
07/08/2009	£ / R On 14-September-09	10.50	Put	Currency Future	3	3	3	3	0.00
07/08/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1966	2171	1966	2171	0.00
07/08/2009	£ / R On 14-September-09	11.50	Put	Currency Future	13	11	13	11	0.00
07/08/2009	£ / R On 14-September-09	17.50	Call	Currency Future	6	7	6	7	0.00
07/08/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4052	3848	4052	3848	0.00
07/08/2009	£ / R On 14-September-09	19.50	Call	Currency Future	1	2	1	2	0.00
07/08/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6048	5842	6048	5842	0.00
07/08/2009	£ / R On 14-September-09	21.50	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8048	7842	8048	7842	0.00
07/08/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3951	4159	3951	4159	0.00
07/08/2009	£ / R On 14-December-09	9.75	Put	Currency Future	12	10	12	10	0.00
07/08/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2968	3176	2968	3176	0.00
07/08/2009	£ / R On 14-December-09	10.75	Put	Currency Future	30	27	30	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
07/08/2009	£ / R On 14-December-09	11.75	Call	Currency Future	2001	2203	2001	2203	0.00
07/08/2009	£ / R On 14-December-09	11.75	Put	Currency Future	62	54	62	54	0.00
07/08/2009	£ / R On 14-December-09	15.75	Call	Currency Future	162	192	162	192	0.00
07/08/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2223	2043	2223	2043	0.00
07/08/2009	£ / R On 14-December-09	17.75	Call	Currency Future	37	44	37	44	0.00
07/08/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4098	3894	4098	3894	0.00
07/08/2009	£ / R On 14-December-09	19.75	Call	Currency Future	21	24	21	24	0.00
07/08/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6083	5874	6083	5874	0.00
07/08/2009	£ / R On 14-December-09	21.75	Call	Currency Future	11	13	11	13	0.00
07/08/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8072	7863	8072	7863	0.00
07/08/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3983	4195	3983	4195	0.00
07/08/2009	£ / R On 14-June-10	10.20	Put	Currency Future	50	42	50	42	0.00
07/08/2009	£ / R On 14-June-10	11.20	Call	Currency Future	3012	3224	3012	3224	0.00
07/08/2009	£ / R On 14-June-10	11.20	Put	Currency Future	79	71	79	71	0.00
07/08/2009	£ / R On 14-June-10	12.20	Call	Currency Future	2124	2317	2124	2317	0.00
07/08/2009	£ / R On 14-June-10	12.20	Put	Currency Future	191	164	191	164	0.00
07/08/2009	£ / R On 14-June-10	13.20	Call	Currency Future	1408	1559	1408	1559	0.00
07/08/2009	£ / R On 14-June-10	13.20	Put	Currency Future	475	407	475	407	0.00
07/08/2009	£ / R On 14-June-10	20.20	Call	Currency Future	132	148	132	148	0.00
07/08/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6199	5996	6199	5996	0.00
07/08/2009	£ / R On 14-June-10	22.20	Call	Currency Future	67	78	67	78	0.00
07/08/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8133	7926	8133	7926	0.00
07/08/2009	£ / R On 15-March-10	19.95	Call	Currency Future	54	65	54	65	0.00
07/08/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6087	5885	6087	5885	0.00
07/08/2009	£ / R On 15-March-10	21.95	Call	Currency Future	26	30	26	30	0.00
07/08/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8059	7849	8059	7849	0.00
07/08/2009	£ / R On 14-September-09	10.60	Call	Currency Future	2857	3063	2857	3063	0.00
07/08/2009	£ / R On 14-September-09	10.60	Put	Currency Future	4	3	4	3	0.00
07/08/2009	£ / R On 14-September-09	11.60	Call	Currency Future	1868	2072	1868	2072	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	11.60	Put	Currency Future	15	13	15	13	0.00
07/08/2009	£ / R On 14-September-09	17.60	Call	Currency Future	5	7	5	7	0.00
07/08/2009	£ / R On 14-September-09	17.60	Put	Currency Future	4152	3948	4152	3948	0.00
07/08/2009	£ / R On 14-September-09	19.60	Call	Currency Future	1	2	1	2	0.00
07/08/2009	£ / R On 14-September-09	19.60	Put	Currency Future	6148	5942	6148	5942	0.00
07/08/2009	£ / R On 14-September-09	21.60	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.60	Put	Currency Future	8148	7942	8148	7942	0.00
07/08/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3852	4061	3852	4061	0.00
07/08/2009	£ / R On 14-December-09	9.85	Put	Currency Future	13	12	13	12	0.00
07/08/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1908	2107	1908	2107	0.00
07/08/2009	£ / R On 14-December-09	11.85	Put	Currency Future	69	58	69	58	0.00
07/08/2009	£ / R On 14-December-09	15.85	Call	Currency Future	150	182	150	182	0.00
07/08/2009	£ / R On 14-December-09	15.85	Put	Currency Future	2312	2133	2312	2133	0.00
07/08/2009	£ / R On 14-December-09	17.85	Call	Currency Future	36	40	36	40	0.00
07/08/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4197	3991	4197	3991	0.00
07/08/2009	£ / R On 14-December-09	21.85	Call	Currency Future	10	12	10	12	0.00
07/08/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8171	7963	8171	7963	0.00
07/08/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3885	4100	3885	4100	0.00
07/08/2009	£ / R On 14-June-10	10.30	Put	Currency Future	52	48	52	48	0.00
07/08/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2920	3126	2920	3126	0.00
07/08/2009	£ / R On 14-June-10	11.30	Put	Currency Future	86	74	86	74	0.00
07/08/2009	£ / R On 14-June-10	20.30	Call	Currency Future	128	145	128	145	0.00
07/08/2009	£ / R On 14-June-10	20.30	Put	Currency Future	6294	6092	6294	6092	0.00
07/08/2009	£ / R On 14-June-10	22.30	Call	Currency Future	64	75	64	75	0.00
07/08/2009	£ / R On 14-June-10	22.30	Put	Currency Future	8230	8023	8230	8023	0.00
07/08/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3899	4108	3899	4108	0.00
07/08/2009	£ / R On 15-March-10	10.05	Put	Currency Future	32	28	32	28	0.00
07/08/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1974	2174	1974	2174	0.00
07/08/2009	£ / R On 15-March-10	12.05	Put	Currency Future	107	93	107	93	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	13.05	Call	Currency Future	1225	1374	1225	1374	0.00
07/08/2009	£ / R On 15-March-10	13.05	Put	Currency Future	358	294	358	294	0.00
07/08/2009	£ / R On 15-March-10	16.05	Call	Currency Future	306	346	306	346	0.00
07/08/2009	£ / R On 15-March-10	16.05	Put	Currency Future	2440	2266	2440	2266	0.00
07/08/2009	£ / R On 15-March-10	18.05	Call	Currency Future	136	156	136	156	0.00
07/08/2009	£ / R On 15-March-10	18.05	Put	Currency Future	4269	4076	4269	4076	0.00
07/08/2009	£ / R On 15-March-10	20.05	Call	Currency Future	52	63	52	63	0.00
07/08/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6185	5982	6185	5982	0.00
07/08/2009	£ / R On 15-March-10	22.05	Call	Currency Future	25	29	25	29	0.00
07/08/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8158	7948	8158	7948	0.00
07/08/2009	£ / R On 14-September-09	9.55	Call	Currency Future	3904	4110	3904	4110	0.00
07/08/2009	£ / R On 14-September-09	9.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.55	Call	Currency Future	2907	3112	2907	3112	0.00
07/08/2009	£ / R On 14-September-09	10.55	Put	Currency Future	4	3	4	3	0.00
07/08/2009	£ / R On 14-September-09	11.55	Call	Currency Future	1917	2122	1917	2122	0.00
07/08/2009	£ / R On 14-September-09	11.55	Put	Currency Future	14	12	14	12	0.00
07/08/2009	£ / R On 14-September-09	17.55	Call	Currency Future	6	7	6	7	0.00
07/08/2009	£ / R On 14-September-09	17.55	Put	Currency Future	4102	3898	4102	3898	0.00
07/08/2009	£ / R On 14-September-09	19.55	Call	Currency Future	1	2	1	2	0.00
07/08/2009	£ / R On 14-September-09	19.55	Put	Currency Future	6098	5892	6098	5892	0.00
07/08/2009	£ / R On 14-September-09	21.55	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.55	Put	Currency Future	8098	7892	8098	7892	0.00
07/08/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2919	3127	2919	3127	0.00
07/08/2009	£ / R On 14-December-09	10.80	Put	Currency Future	31	28	31	28	0.00
07/08/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1954	2155	1954	2155	0.00
07/08/2009	£ / R On 14-December-09	11.80	Put	Currency Future	66	56	66	56	0.00
07/08/2009	£ / R On 14-December-09	17.80	Call	Currency Future	36	42	36	42	0.00
07/08/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4147	3942	4147	3942	0.00
07/08/2009	£ / R On 14-December-09	19.80	Call	Currency Future	21	23	21	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6132	5924	6132	5924	0.00
07/08/2009	£ / R On 14-December-09	21.80	Call	Currency Future	10	12	10	12	0.00
07/08/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8122	7913	8122	7913	0.00
07/08/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3934	4147	3934	4147	0.00
07/08/2009	£ / R On 14-June-10	10.25	Put	Currency Future	51	45	51	45	0.00
07/08/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2966	3175	2966	3175	0.00
07/08/2009	£ / R On 14-June-10	11.25	Put	Currency Future	82	73	82	73	0.00
07/08/2009	£ / R On 14-June-10	12.25	Call	Currency Future	2084	2274	2084	2274	0.00
07/08/2009	£ / R On 14-June-10	12.25	Put	Currency Future	201	171	201	171	0.00
07/08/2009	£ / R On 14-June-10	20.25	Call	Currency Future	130	146	130	146	0.00
07/08/2009	£ / R On 14-June-10	20.25	Put	Currency Future	6247	6044	6247	6044	0.00
07/08/2009	£ / R On 14-June-10	22.25	Call	Currency Future	65	77	65	77	0.00
07/08/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8182	7974	8182	7974	0.00
07/08/2009	£ / R On 14-June-10	18.10	Call	Currency Future	250	277	250	277	0.00
07/08/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4217	4025	4217	4025	0.00
07/08/2009	£ / R On 14-June-10	20.10	Call	Currency Future	137	153	137	153	0.00
07/08/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6104	5900	6104	5900	0.00
07/08/2009	£ / R On 14-June-10	22.10	Call	Currency Future	69	80	69	80	0.00
07/08/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8036	7828	8036	7828	0.00
07/08/2009	£ / R On 14-September-09	9.35	Call	Currency Future	4104	4310	4104	4310	0.00
07/08/2009	£ / R On 14-September-09	9.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.35	Call	Currency Future	3106	3312	3106	3312	0.00
07/08/2009	£ / R On 14-September-09	10.35	Put	Currency Future	3	2	3	2	0.00
07/08/2009	£ / R On 14-September-09	11.35	Call	Currency Future	2114	2319	2114	2319	0.00
07/08/2009	£ / R On 14-September-09	11.35	Put	Currency Future	11	9	11	9	0.00
07/08/2009	£ / R On 14-September-09	12.35	Call	Currency Future	1141	1341	1141	1341	0.00
07/08/2009	£ / R On 14-September-09	12.35	Put	Currency Future	38	31	38	31	0.00
07/08/2009	£ / R On 14-September-09	17.35	Call	Currency Future	6	8	6	8	0.00
07/08/2009	£ / R On 14-September-09	17.35	Put	Currency Future	3903	3699	3903	3699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	19.35	Call	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	19.35	Put	Currency Future	5898	5693	5898	5693	0.00
07/08/2009	£ / R On 14-September-09	21.35	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.35	Put	Currency Future	7898	7692	7898	7692	0.00
07/08/2009	£ / R On 14-December-09	9.55	Call	Currency Future	4148	4356	4148	4356	0.00
07/08/2009	£ / R On 14-December-09	9.55	Put	Currency Future	9	7	9	7	0.00
07/08/2009	£ / R On 14-December-09	10.55	Call	Currency Future	3164	3372	3164	3372	0.00
07/08/2009	£ / R On 14-December-09	10.55	Put	Currency Future	25	22	25	22	0.00
07/08/2009	£ / R On 14-December-09	11.55	Call	Currency Future	2191	2396	2191	2396	0.00
07/08/2009	£ / R On 14-December-09	11.55	Put	Currency Future	52	47	52	47	0.00
07/08/2009	£ / R On 14-December-09	12.55	Call	Currency Future	1281	1471	1281	1471	0.00
07/08/2009	£ / R On 14-December-09	12.55	Put	Currency Future	142	121	142	121	0.00
07/08/2009	£ / R On 14-December-09	15.55	Call	Currency Future	184	215	184	215	0.00
07/08/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2046	1865	2046	1865	0.00
07/08/2009	£ / R On 14-December-09	17.55	Call	Currency Future	41	51	41	51	0.00
07/08/2009	£ / R On 14-December-09	17.55	Put	Currency Future	3902	3701	3902	3701	0.00
07/08/2009	£ / R On 14-December-09	19.55	Call	Currency Future	23	25	23	25	0.00
07/08/2009	£ / R On 14-December-09	19.55	Put	Currency Future	5884	5675	5884	5675	0.00
07/08/2009	£ / R On 14-December-09	21.55	Call	Currency Future	12	13	12	13	0.00
07/08/2009	£ / R On 14-December-09	21.55	Put	Currency Future	7873	7664	7873	7664	0.00
07/08/2009	£ / R On 15-March-10	19.80	Call	Currency Future	58	70	58	70	0.00
07/08/2009	£ / R On 15-March-10	19.80	Put	Currency Future	5941	5740	5941	5740	0.00
07/08/2009	£ / R On 15-March-10	21.80	Call	Currency Future	28	31	28	31	0.00
07/08/2009	£ / R On 15-March-10	21.80	Put	Currency Future	7911	7701	7911	7701	0.00
07/08/2009	£ / R On 14-September-09	9.20	Call	Currency Future	4253	4460	4253	4460	0.00
07/08/2009	£ / R On 14-September-09	9.20	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.20	Call	Currency Future	3255	3461	3255	3461	0.00
07/08/2009	£ / R On 14-September-09	10.20	Put	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	11.20	Call	Currency Future	2262	2467	2262	2467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	11.20	Put	Currency Future	9	8	9	8	0.00
07/08/2009	£ / R On 14-September-09	12.20	Call	Currency Future	1284	1486	1284	1486	0.00
07/08/2009	£ / R On 14-September-09	12.20	Put	Currency Future	31	26	31	26	0.00
07/08/2009	£ / R On 14-September-09	17.20	Call	Currency Future	7	9	7	9	0.00
07/08/2009	£ / R On 14-September-09	17.20	Put	Currency Future	3754	3549	3754	3549	0.00
07/08/2009	£ / R On 14-September-09	19.20	Call	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	19.20	Put	Currency Future	5748	5543	5748	5543	0.00
07/08/2009	£ / R On 14-September-09	21.20	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.20	Put	Currency Future	7748	7542	7748	7542	0.00
07/08/2009	£ / R On 14-September-09	8.95	Call	Currency Future	4503	4709	4503	4709	0.00
07/08/2009	£ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	9.95	Call	Currency Future	3504	3710	3504	3710	0.00
07/08/2009	£ / R On 14-September-09	9.95	Put	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	10.95	Call	Currency Future	2510	2715	2510	2715	0.00
07/08/2009	£ / R On 14-September-09	10.95	Put	Currency Future	6	5	6	5	0.00
07/08/2009	£ / R On 14-September-09	11.95	Call	Currency Future	1526	1729	1526	1729	0.00
07/08/2009	£ / R On 14-September-09	11.95	Put	Currency Future	23	20	23	20	0.00
07/08/2009	£ / R On 14-September-09	16.95	Call	Currency Future	8	10	8	10	0.00
07/08/2009	£ / R On 14-September-09	16.95	Put	Currency Future	3505	3301	3505	3301	0.00
07/08/2009	£ / R On 14-September-09	18.95	Call	Currency Future	2	3	2	3	0.00
07/08/2009	£ / R On 14-September-09	18.95	Put	Currency Future	5499	5293	5499	5293	0.00
07/08/2009	£ / R On 14-September-09	20.95	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	20.95	Put	Currency Future	7498	7292	7498	7292	0.00
07/08/2009	£ / R On 14-December-09	9.45	Call	Currency Future	4246	4455	4246	4455	0.00
07/08/2009	£ / R On 14-December-09	9.45	Put	Currency Future	8	5	8	5	0.00
07/08/2009	£ / R On 14-December-09	10.45	Call	Currency Future	3262	3470	3262	3470	0.00
07/08/2009	£ / R On 14-December-09	10.45	Put	Currency Future	23	21	23	21	0.00
07/08/2009	£ / R On 14-December-09	11.45	Call	Currency Future	2287	2493	2287	2493	0.00
07/08/2009	£ / R On 14-December-09	11.45	Put	Currency Future	49	44	49	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	12.45	Call	Currency Future	1367	1559	1367	1559	0.00
07/08/2009	£ / R On 14-December-09	12.45	Put	Currency Future	128	109	128	109	0.00
07/08/2009	£ / R On 14-December-09	15.45	Call	Currency Future	195	227	195	227	0.00
07/08/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1956	1778	1956	1778	0.00
07/08/2009	£ / R On 14-December-09	17.45	Call	Currency Future	44	55	44	55	0.00
07/08/2009	£ / R On 14-December-09	17.45	Put	Currency Future	3806	3605	3806	3605	0.00
07/08/2009	£ / R On 14-December-09	19.45	Call	Currency Future	23	25	23	25	0.00
07/08/2009	£ / R On 14-December-09	19.45	Put	Currency Future	5784	5576	5784	5576	0.00
07/08/2009	£ / R On 14-December-09	21.45	Call	Currency Future	12	14	12	14	0.00
07/08/2009	£ / R On 14-December-09	21.45	Put	Currency Future	7773	7564	7773	7564	0.00
07/08/2009	£ / R On 14-June-10	15.90	Call	Currency Future	512	564	512	564	0.00
07/08/2009	£ / R On 14-June-10	15.90	Put	Currency Future	2278	2112	2278	2112	0.00
07/08/2009	£ / R On 14-June-10	17.90	Call	Currency Future	266	294	266	294	0.00
07/08/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4032	3842	4032	3842	0.00
07/08/2009	£ / R On 14-June-10	21.90	Call	Currency Future	74	86	74	86	0.00
07/08/2009	£ / R On 14-June-10	21.90	Put	Currency Future	7841	7633	7841	7633	0.00
07/08/2009	£ / R On 15-March-10	19.65	Call	Currency Future	62	75	62	75	0.00
07/08/2009	£ / R On 15-March-10	19.65	Put	Currency Future	5795	5595	5795	5595	0.00
07/08/2009	£ / R On 15-March-10	21.65	Call	Currency Future	29	33	29	33	0.00
07/08/2009	£ / R On 15-March-10	21.65	Put	Currency Future	7762	7553	7762	7553	0.00
07/08/2009	£ / R On 15-March-10	9.40	Call	Currency Future	4531	4741	4531	4741	0.00
07/08/2009	£ / R On 15-March-10	9.40	Put	Currency Future	14	10	14	10	0.00
07/08/2009	£ / R On 15-March-10	10.40	Call	Currency Future	3557	3768	3557	3768	0.00
07/08/2009	£ / R On 15-March-10	10.40	Put	Currency Future	40	37	40	37	0.00
07/08/2009	£ / R On 15-March-10	11.40	Call	Currency Future	2584	2796	2584	2796	0.00
07/08/2009	£ / R On 15-March-10	11.40	Put	Currency Future	68	66	68	66	0.00
07/08/2009	£ / R On 15-March-10	12.40	Call	Currency Future	1687	1869	1687	1869	0.00
07/08/2009	£ / R On 15-March-10	12.40	Put	Currency Future	171	138	171	138	0.00
07/08/2009	£ / R On 15-March-10	15.40	Call	Currency Future	401	451	401	451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	15.40	Put	Currency Future	1884	1720	1884	1720	0.00
07/08/2009	£ / R On 15-March-10	17.40	Call	Currency Future	176	199	176	199	0.00
07/08/2009	£ / R On 15-March-10	17.40	Put	Currency Future	3659	3468	3659	3468	0.00
07/08/2009	£ / R On 15-March-10	19.40	Call	Currency Future	70	84	70	84	0.00
07/08/2009	£ / R On 15-March-10	19.40	Put	Currency Future	5553	5354	5553	5354	0.00
07/08/2009	£ / R On 15-March-10	21.40	Call	Currency Future	32	36	32	36	0.00
07/08/2009	£ / R On 15-March-10	21.40	Put	Currency Future	7515	7306	7515	7306	0.00
07/08/2009	£ / R On 14-September-09	8.80	Call	Currency Future	4653	4859	4653	4859	0.00
07/08/2009	£ / R On 14-September-09	8.80	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	9.80	Call	Currency Future	3654	3860	3654	3860	0.00
07/08/2009	£ / R On 14-September-09	9.80	Put	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	10.80	Call	Currency Future	2658	2864	2658	2864	0.00
07/08/2009	£ / R On 14-September-09	10.80	Put	Currency Future	5	4	5	4	0.00
07/08/2009	£ / R On 14-September-09	11.80	Call	Currency Future	1672	1876	1672	1876	0.00
07/08/2009	£ / R On 14-September-09	11.80	Put	Currency Future	19	16	19	16	0.00
07/08/2009	£ / R On 14-September-09	16.80	Call	Currency Future	9	11	9	11	0.00
07/08/2009	£ / R On 14-September-09	16.80	Put	Currency Future	3356	3152	3356	3152	0.00
07/08/2009	£ / R On 14-September-09	18.80	Call	Currency Future	2	3	2	3	0.00
07/08/2009	£ / R On 14-September-09	18.80	Put	Currency Future	5349	5143	5349	5143	0.00
07/08/2009	£ / R On 14-September-09	20.80	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	20.80	Put	Currency Future	7348	7142	7348	7142	0.00
07/08/2009	£ / R On 14-December-09	9.05	Call	Currency Future	4642	4852	4642	4852	0.00
07/08/2009	£ / R On 14-December-09	9.05	Put	Currency Future	3	2	3	2	0.00
07/08/2009	£ / R On 14-December-09	10.05	Call	Currency Future	3655	3864	3655	3864	0.00
07/08/2009	£ / R On 14-December-09	10.05	Put	Currency Future	16	15	16	15	0.00
07/08/2009	£ / R On 14-December-09	11.05	Call	Currency Future	2675	2883	2675	2883	0.00
07/08/2009	£ / R On 14-December-09	11.05	Put	Currency Future	36	34	36	34	0.00
07/08/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1724	1920	1724	1920	0.00
07/08/2009	£ / R On 14-December-09	12.05	Put	Currency Future	85	71	85	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
07/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	245	287	245	287	0.00
07/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1606	1437	1606	1437	0.00
07/08/2009	£ / R On 14-December-09	17.05	Call	Currency Future	60	74	60	74	0.00
07/08/2009	£ / R On 14-December-09	17.05	Put	Currency Future	3422	3225	3422	3225	0.00
07/08/2009	£ / R On 14-December-09	19.05	Call	Currency Future	25	28	25	28	0.00
07/08/2009	£ / R On 14-December-09	19.05	Put	Currency Future	5386	5178	5386	5178	0.00
07/08/2009	£ / R On 14-December-09	21.05	Call	Currency Future	14	15	14	15	0.00
07/08/2009	£ / R On 14-December-09	21.05	Put	Currency Future	7375	7166	7375	7166	0.00
07/08/2009	£ / R On 14-June-10	9.45	Call	Currency Future	4703	4917	4703	4917	0.00
07/08/2009	£ / R On 14-June-10	9.45	Put	Currency Future	20	15	20	15	0.00
07/08/2009	£ / R On 14-June-10	10.45	Call	Currency Future	3739	3955	3739	3955	0.00
07/08/2009	£ / R On 14-June-10	10.45	Put	Currency Future	55	53	55	53	0.00
07/08/2009	£ / R On 14-June-10	11.45	Call	Currency Future	2782	2986	2782	2986	0.00
07/08/2009	£ / R On 14-June-10	11.45	Put	Currency Future	99	83	99	83	0.00
07/08/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1928	2109	1928	2109	0.00
07/08/2009	£ / R On 14-June-10	12.45	Put	Currency Future	244	207	244	207	0.00
07/08/2009	£ / R On 14-June-10	19.45	Call	Currency Future	165	184	165	184	0.00
07/08/2009	£ / R On 14-June-10	19.45	Put	Currency Future	5481	5281	5481	5281	0.00
07/08/2009	£ / R On 14-June-10	21.45	Call	Currency Future	86	99	86	99	0.00
07/08/2009	£ / R On 14-June-10	21.45	Put	Currency Future	7403	7197	7403	7197	0.00
07/08/2009	£ / R On 15-March-10	9.25	Call	Currency Future	4678	4888	4678	4888	0.00
07/08/2009	£ / R On 15-March-10	9.25	Put	Currency Future	11	8	11	8	0.00
07/08/2009	£ / R On 15-March-10	10.25	Call	Currency Future	3703	3915	3703	3915	0.00
07/08/2009	£ / R On 15-March-10	10.25	Put	Currency Future	37	34	37	34	0.00
07/08/2009	£ / R On 15-March-10	11.25	Call	Currency Future	2730	2941	2730	2941	0.00
07/08/2009	£ / R On 15-March-10	11.25	Put	Currency Future	63	61	63	61	0.00
07/08/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1808	1994	1808	1994	0.00
07/08/2009	£ / R On 15-March-10	12.25	Put	Currency Future	141	113	141	113	0.00
07/08/2009	£ / R On 15-March-10	15.25	Call	Currency Future	427	481	427	481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	15.25	Put	Currency Future	1761	1600	1761	1600	0.00
07/08/2009	£ / R On 15-March-10	17.25	Call	Currency Future	186	211	186	211	0.00
07/08/2009	£ / R On 15-March-10	17.25	Put	Currency Future	3519	3330	3519	3330	0.00
07/08/2009	£ / R On 15-March-10	19.25	Call	Currency Future	75	90	75	90	0.00
07/08/2009	£ / R On 15-March-10	19.25	Put	Currency Future	5408	5210	5408	5210	0.00
07/08/2009	£ / R On 15-March-10	21.25	Call	Currency Future	33	39	33	39	0.00
07/08/2009	£ / R On 15-March-10	21.25	Put	Currency Future	7367	7158	7367	7158	0.00
07/08/2009	£ / R On 14-September-09	8.75	Call	Currency Future	4703	4909	4703	4909	0.00
07/08/2009	£ / R On 14-September-09	8.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	9.75	Call	Currency Future	3704	3910	3704	3910	0.00
07/08/2009	£ / R On 14-September-09	9.75	Put	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	10.75	Call	Currency Future	2708	2914	2708	2914	0.00
07/08/2009	£ / R On 14-September-09	10.75	Put	Currency Future	5	4	5	4	0.00
07/08/2009	£ / R On 14-September-09	11.75	Call	Currency Future	1721	1925	1721	1925	0.00
07/08/2009	£ / R On 14-September-09	11.75	Put	Currency Future	18	16	18	16	0.00
07/08/2009	£ / R On 14-September-09	16.75	Call	Currency Future	9	12	9	12	0.00
07/08/2009	£ / R On 14-September-09	16.75	Put	Currency Future	3306	3102	3306	3102	0.00
07/08/2009	£ / R On 14-September-09	18.75	Call	Currency Future	2	3	2	3	0.00
07/08/2009	£ / R On 14-September-09	18.75	Put	Currency Future	5299	5094	5299	5094	0.00
07/08/2009	£ / R On 14-September-09	20.75	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	20.75	Put	Currency Future	7298	7092	7298	7092	0.00
07/08/2009	£ / R On 14-December-09	9.00	Call	Currency Future	4692	4902	4692	4902	0.00
07/08/2009	£ / R On 14-December-09	9.00	Put	Currency Future	3	2	3	2	0.00
07/08/2009	£ / R On 14-December-09	10.00	Call	Currency Future	3704	3913	3704	3913	0.00
07/08/2009	£ / R On 14-December-09	10.00	Put	Currency Future	15	14	15	14	0.00
07/08/2009	£ / R On 14-December-09	11.00	Call	Currency Future	2724	2932	2724	2932	0.00
07/08/2009	£ / R On 14-December-09	11.00	Put	Currency Future	35	32	35	32	0.00
07/08/2009	£ / R On 14-December-09	12.00	Call	Currency Future	1770	1967	1770	1967	0.00
07/08/2009	£ / R On 14-December-09	12.00	Put	Currency Future	81	67	81	67	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	17.00	Call	Currency Future	63	77	63	77	0.00
07/08/2009	£ / R On 14-December-09	17.00	Put	Currency Future	3374	3178	3374	3178	0.00
07/08/2009	£ / R On 14-December-09	19.00	Call	Currency Future	25	28	25	28	0.00
07/08/2009	£ / R On 14-December-09	19.00	Put	Currency Future	5337	5128	5337	5128	0.00
07/08/2009	£ / R On 14-December-09	21.00	Call	Currency Future	14	16	14	16	0.00
07/08/2009	£ / R On 14-December-09	21.00	Put	Currency Future	7325	7116	7325	7116	0.00
07/08/2009	£ / R On 14-June-10	19.40	Call	Currency Future	167	186	167	186	0.00
07/08/2009	£ / R On 14-June-10	19.40	Put	Currency Future	5434	5234	5434	5234	0.00
07/08/2009	£ / R On 14-June-10	21.40	Call	Currency Future	88	101	88	101	0.00
07/08/2009	£ / R On 14-June-10	21.40	Put	Currency Future	7354	7148	7354	7148	0.00
07/08/2009	£ / R On 15-March-10	9.20	Call	Currency Future	4727	4938	4727	4938	0.00
07/08/2009	£ / R On 15-March-10	9.20	Put	Currency Future	10	7	10	7	0.00
07/08/2009	£ / R On 15-March-10	10.20	Call	Currency Future	3752	3964	3752	3964	0.00
07/08/2009	£ / R On 15-March-10	10.20	Put	Currency Future	36	33	36	33	0.00
07/08/2009	£ / R On 15-March-10	11.20	Call	Currency Future	2779	2989	2779	2989	0.00
07/08/2009	£ / R On 15-March-10	11.20	Put	Currency Future	62	59	62	59	0.00
07/08/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1849	2036	1849	2036	0.00
07/08/2009	£ / R On 15-March-10	12.20	Put	Currency Future	132	106	132	106	0.00
07/08/2009	£ / R On 15-March-10	15.20	Call	Currency Future	437	491	437	491	0.00
07/08/2009	£ / R On 15-March-10	15.20	Put	Currency Future	1720	1561	1720	1561	0.00
07/08/2009	£ / R On 15-March-10	17.20	Call	Currency Future	190	215	190	215	0.00
07/08/2009	£ / R On 15-March-10	17.20	Put	Currency Future	3473	3284	3473	3284	0.00
07/08/2009	£ / R On 15-March-10	19.20	Call	Currency Future	77	92	77	92	0.00
07/08/2009	£ / R On 15-March-10	19.20	Put	Currency Future	5360	5162	5360	5162	0.00
07/08/2009	£ / R On 15-March-10	21.20	Call	Currency Future	34	39	34	39	0.00
07/08/2009	£ / R On 15-March-10	21.20	Put	Currency Future	7317	7109	7317	7109	0.00
07/08/2009	£ / R On 15-March-10	9.35	Call	Currency Future	4580	4790	4580	4790	0.00
07/08/2009	£ / R On 15-March-10	9.35	Put	Currency Future	13	9	13	9	0.00
07/08/2009	£ / R On 15-March-10	10.35	Call	Currency Future	3606	3817	3606	3817	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 15-March-10	10.35	Put	Currency Future	39	36	39	36	0.00
07/08/2009	£ / R On 15-March-10	11.35	Call	Currency Future	2633	2844	2633	2844	0.00
07/08/2009	£ / R On 15-March-10	11.35	Put	Currency Future	66	64	66	64	0.00
07/08/2009	£ / R On 15-March-10	12.35	Call	Currency Future	1727	1910	1727	1910	0.00
07/08/2009	£ / R On 15-March-10	12.35	Put	Currency Future	160	130	160	130	0.00
07/08/2009	£ / R On 15-March-10	15.35	Call	Currency Future	409	460	409	460	0.00
07/08/2009	£ / R On 15-March-10	15.35	Put	Currency Future	1843	1680	1843	1680	0.00
07/08/2009	£ / R On 15-March-10	17.35	Call	Currency Future	179	203	179	203	0.00
07/08/2009	£ / R On 15-March-10	17.35	Put	Currency Future	3612	3422	3612	3422	0.00
07/08/2009	£ / R On 15-March-10	19.35	Call	Currency Future	72	86	72	86	0.00
07/08/2009	£ / R On 15-March-10	19.35	Put	Currency Future	5505	5306	5505	5306	0.00
07/08/2009	£ / R On 15-March-10	21.35	Call	Currency Future	32	37	32	37	0.00
07/08/2009	£ / R On 15-March-10	21.35	Put	Currency Future	7465	7257	7465	7257	0.00
07/08/2009	£ / R On 14-December-09	9.15	Call	Currency Future	4543	4752	4543	4752	0.00
07/08/2009	£ / R On 14-December-09	9.15	Put	Currency Future	4	3	4	3	0.00
07/08/2009	£ / R On 14-December-09	10.15	Call	Currency Future	3556	3765	3556	3765	0.00
07/08/2009	£ / R On 14-December-09	10.15	Put	Currency Future	18	16	18	16	0.00
07/08/2009	£ / R On 14-December-09	11.15	Call	Currency Future	2578	2785	2578	2785	0.00
07/08/2009	£ / R On 14-December-09	11.15	Put	Currency Future	39	36	39	36	0.00
07/08/2009	£ / R On 14-December-09	12.15	Call	Currency Future	1633	1828	1633	1828	0.00
07/08/2009	£ / R On 14-December-09	12.15	Put	Currency Future	94	79	94	79	0.00
07/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	231	270	231	270	0.00
07/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1692	1521	1692	1521	0.00
07/08/2009	£ / R On 14-December-09	17.15	Call	Currency Future	56	69	56	69	0.00
07/08/2009	£ / R On 14-December-09	17.15	Put	Currency Future	3517	3319	3517	3319	0.00
07/08/2009	£ / R On 14-December-09	19.15	Call	Currency Future	25	27	25	27	0.00
07/08/2009	£ / R On 14-December-09	19.15	Put	Currency Future	5486	5277	5486	5277	0.00
07/08/2009	£ / R On 14-December-09	21.15	Call	Currency Future	13	15	13	15	0.00
07/08/2009	£ / R On 14-December-09	21.15	Put	Currency Future	7474	7265	7474	7265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-June-10	9.60	Call	Currency Future	4558	4771	4558	4771	0.00
07/08/2009	£ / R On 14-June-10	9.60	Put	Currency Future	25	19	25	19	0.00
07/08/2009	£ / R On 14-June-10	10.60	Call	Currency Future	3592	3809	3592	3809	0.00
07/08/2009	£ / R On 14-June-10	10.60	Put	Currency Future	58	56	58	56	0.00
07/08/2009	£ / R On 14-June-10	12.60	Call	Currency Future	1815	1992	1815	1992	0.00
07/08/2009	£ / R On 14-June-10	12.60	Put	Currency Future	282	239	282	239	0.00
07/08/2009	£ / R On 14-June-10	19.60	Call	Currency Future	158	176	158	176	0.00
07/08/2009	£ / R On 14-June-10	19.60	Put	Currency Future	5624	5423	5624	5423	0.00
07/08/2009	£ / R On 14-June-10	21.60	Call	Currency Future	82	94	82	94	0.00
07/08/2009	£ / R On 14-June-10	21.60	Put	Currency Future	7548	7342	7548	7342	0.00
07/08/2009	£ / R On 14-September-09	9.05	Call	Currency Future	4403	4609	4403	4609	0.00
07/08/2009	£ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	£ / R On 14-September-09	10.05	Call	Currency Future	3405	3611	3405	3611	0.00
07/08/2009	£ / R On 14-September-09	10.05	Put	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	11.05	Call	Currency Future	2410	2616	2410	2616	0.00
07/08/2009	£ / R On 14-September-09	11.05	Put	Currency Future	7	6	7	6	0.00
07/08/2009	£ / R On 14-September-09	12.05	Call	Currency Future	1429	1631	1429	1631	0.00
07/08/2009	£ / R On 14-September-09	12.05	Put	Currency Future	26	22	26	22	0.00
07/08/2009	£ / R On 14-September-09	17.05	Call	Currency Future	8	10	8	10	0.00
07/08/2009	£ / R On 14-September-09	17.05	Put	Currency Future	3604	3400	3604	3400	0.00
07/08/2009	£ / R On 14-September-09	19.05	Call	Currency Future	2	2	2	2	0.00
07/08/2009	£ / R On 14-September-09	19.05	Put	Currency Future	5599	5393	5599	5393	0.00
07/08/2009	£ / R On 14-September-09	21.05	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.05	Put	Currency Future	7598	7392	7598	7392	0.00
07/08/2009	£ / R On 14-December-09	9.25	Call	Currency Future	4444	4653	4444	4653	0.00
07/08/2009	£ / R On 14-December-09	9.25	Put	Currency Future	5	4	5	4	0.00
07/08/2009	£ / R On 14-December-09	10.25	Call	Currency Future	3458	3667	3458	3667	0.00
07/08/2009	£ / R On 14-December-09	10.25	Put	Currency Future	19	17	19	17	0.00
07/08/2009	£ / R On 14-December-09	11.25	Call	Currency Future	2481	2688	2481	2688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	11.25	Put	Currency Future	42	38	42	38	0.00
07/08/2009	£ / R On 14-December-09	12.25	Call	Currency Future	1543	1737	1543	1737	0.00
07/08/2009	£ / R On 14-December-09	12.25	Put	Currency Future	105	88	105	88	0.00
07/08/2009	£ / R On 14-December-09	15.25	Call	Currency Future	218	255	218	255	0.00
07/08/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1779	1605	1779	1605	0.00
07/08/2009	£ / R On 14-December-09	17.25	Call	Currency Future	52	64	52	64	0.00
07/08/2009	£ / R On 14-December-09	17.25	Put	Currency Future	3613	3414	3613	3414	0.00
07/08/2009	£ / R On 14-December-09	19.25	Call	Currency Future	24	26	24	26	0.00
07/08/2009	£ / R On 14-December-09	19.25	Put	Currency Future	5585	5377	5585	5377	0.00
07/08/2009	£ / R On 14-December-09	21.25	Call	Currency Future	13	15	13	15	0.00
07/08/2009	£ / R On 14-December-09	21.25	Put	Currency Future	7574	7365	7574	7365	0.00
07/08/2009	£ / R On 14-June-10	15.70	Call	Currency Future	547	603	547	603	0.00
07/08/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2113	1951	2113	1951	0.00
07/08/2009	£ / R On 14-June-10	17.70	Call	Currency Future	282	312	282	312	0.00
07/08/2009	£ / R On 14-June-10	17.70	Put	Currency Future	3849	3660	3849	3660	0.00
07/08/2009	£ / R On 14-June-10	19.70	Call	Currency Future	153	171	153	171	0.00
07/08/2009	£ / R On 14-June-10	19.70	Put	Currency Future	5720	5519	5720	5519	0.00
07/08/2009	£ / R On 14-June-10	21.70	Call	Currency Future	79	91	79	91	0.00
07/08/2009	£ / R On 14-June-10	21.70	Put	Currency Future	7646	7439	7646	7439	0.00
07/08/2009	£ / R On 15-March-10	19.50	Call	Currency Future	67	80	67	80	0.00
07/08/2009	£ / R On 15-March-10	19.50	Put	Currency Future	5650	5450	5650	5450	0.00
07/08/2009	£ / R On 15-March-10	21.50	Call	Currency Future	31	35	31	35	0.00
07/08/2009	£ / R On 15-March-10	21.50	Put	Currency Future	7614	7405	7614	7405	0.00
07/08/2009	£ / R On 14-December-09	9.40	Call	Currency Future	4296	4504	4296	4504	0.00
07/08/2009	£ / R On 14-December-09	9.40	Put	Currency Future	7	5	7	5	0.00
07/08/2009	£ / R On 14-December-09	10.40	Call	Currency Future	3311	3519	3311	3519	0.00
07/08/2009	£ / R On 14-December-09	10.40	Put	Currency Future	22	20	22	20	0.00
07/08/2009	£ / R On 14-December-09	11.40	Call	Currency Future	2336	2542	2336	2542	0.00
07/08/2009	£ / R On 14-December-09	11.40	Put	Currency Future	47	42	47	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-December-09	12.40	Call	Currency Future	1411	1603	1411	1603	0.00
07/08/2009	£ / R On 14-December-09	12.40	Put	Currency Future	122	103	122	103	0.00
07/08/2009	£ / R On 14-December-09	15.40	Call	Currency Future	200	234	200	234	0.00
07/08/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1912	1734	1912	1734	0.00
07/08/2009	£ / R On 14-December-09	17.40	Call	Currency Future	46	57	46	57	0.00
07/08/2009	£ / R On 14-December-09	17.40	Put	Currency Future	3757	3557	3757	3557	0.00
07/08/2009	£ / R On 14-December-09	19.40	Call	Currency Future	23	25	23	25	0.00
07/08/2009	£ / R On 14-December-09	19.40	Put	Currency Future	5735	5526	5735	5526	0.00
07/08/2009	£ / R On 14-December-09	21.40	Call	Currency Future	12	14	12	14	0.00
07/08/2009	£ / R On 14-December-09	21.40	Put	Currency Future	7724	7514	7724	7514	0.00
07/08/2009	£ / R On 14-December-09	9.60	Call	Currency Future	4099	4307	4099	4307	0.00
07/08/2009	£ / R On 14-December-09	9.60	Put	Currency Future	10	7	10	7	0.00
07/08/2009	£ / R On 14-December-09	11.60	Call	Currency Future	2143	2348	2143	2348	0.00
07/08/2009	£ / R On 14-December-09	11.60	Put	Currency Future	54	49	54	49	0.00
07/08/2009	£ / R On 14-December-09	17.60	Call	Currency Future	40	49	40	49	0.00
07/08/2009	£ / R On 14-December-09	17.60	Put	Currency Future	3951	3749	3951	3749	0.00
07/08/2009	£ / R On 14-December-09	21.60	Call	Currency Future	12	13	12	13	0.00
07/08/2009	£ / R On 14-December-09	21.60	Put	Currency Future	7923	7714	7923	7714	0.00
07/08/2009	£ / R On 14-June-10	15.85	Call	Currency Future	520	573	520	573	0.00
07/08/2009	£ / R On 14-June-10	15.85	Put	Currency Future	2237	2071	2237	2071	0.00
07/08/2009	£ / R On 14-June-10	17.85	Call	Currency Future	270	298	270	298	0.00
07/08/2009	£ / R On 14-June-10	17.85	Put	Currency Future	3986	3796	3986	3796	0.00
07/08/2009	£ / R On 14-June-10	19.85	Call	Currency Future	147	164	147	164	0.00
07/08/2009	£ / R On 14-June-10	19.85	Put	Currency Future	5864	5661	5864	5661	0.00
07/08/2009	£ / R On 14-June-10	21.85	Call	Currency Future	75	87	75	87	0.00
07/08/2009	£ / R On 14-June-10	21.85	Put	Currency Future	7792	7585	7792	7585	0.00
07/08/2009	£ / R On 14-September-09	9.65	Call	Currency Future	3804	4010	3804	4010	0.00
07/08/2009	£ / R On 14-September-09	9.65	Put	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	11.65	Call	Currency Future	1819	2023	1819	2023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	£ / R On 14-September-09	11.65	Put	Currency Future	16	14	16	14	0.00
07/08/2009	£ / R On 14-September-09	17.65	Call	Currency Future	5	7	5	7	0.00
07/08/2009	£ / R On 14-September-09	17.65	Put	Currency Future	4202	3997	4202	3997	0.00
07/08/2009	£ / R On 14-September-09	21.65	Call	Currency Future	1	1	1	1	0.00
07/08/2009	£ / R On 14-September-09	21.65	Put	Currency Future	8197	7992	8197	7992	0.00
07/08/2009	£ / R On 15-March-10	10.10	Call	Currency Future	3850	4061	3850	4061	0.00
07/08/2009	£ / R On 15-March-10	10.10	Put	Currency Future	33	30	33	30	0.00
07/08/2009	£ / R On 15-March-10	11.10	Call	Currency Future	2876	3086	2876	3086	0.00
07/08/2009	£ / R On 15-March-10	11.10	Put	Currency Future	59	56	59	56	0.00
07/08/2009	£ / R On 15-March-10	12.10	Call	Currency Future	1932	2126	1932	2126	0.00
07/08/2009	£ / R On 15-March-10	12.10	Put	Currency Future	115	96	115	96	0.00
07/08/2009	£ / R On 15-March-10	13.10	Call	Currency Future	1195	1339	1195	1339	0.00
07/08/2009	£ / R On 15-March-10	13.10	Put	Currency Future	378	309	378	309	0.00
07/08/2009	£ / R On 15-March-10	16.10	Call	Currency Future	300	339	300	339	0.00
07/08/2009	£ / R On 15-March-10	16.10	Put	Currency Future	2483	2309	2483	2309	0.00
07/08/2009	£ / R On 15-March-10	18.10	Call	Currency Future	132	153	132	153	0.00
07/08/2009	£ / R On 15-March-10	18.10	Put	Currency Future	4315	4123	4315	4123	0.00
07/08/2009	£ / R On 15-March-10	20.10	Call	Currency Future	51	61	51	61	0.00
07/08/2009	£ / R On 15-March-10	20.10	Put	Currency Future	6234	6031	6234	6031	0.00
07/08/2009	£ / R On 15-March-10	22.10	Call	Currency Future	24	28	24	28	0.00
07/08/2009	£ / R On 15-March-10	22.10	Put	Currency Future	8207	7998	8207	7998	0.00
07/08/2009	£ / R On 14-December-09	9.90	Call	Currency Future	3803	0	3803	0	0.00
07/08/2009	£ / R On 14-December-09	9.90	Put	Currency Future	14	0	14	0	0.00
07/08/2009	£ / R On 14-December-09	10.90	Call	Currency Future	2821	0	2821	0	0.00
07/08/2009	£ / R On 14-December-09	10.90	Put	Currency Future	33	0	33	0	0.00
07/08/2009	£ / R On 14-December-09	11.90	Call	Currency Future	1862	0	1862	0	0.00
07/08/2009	£ / R On 14-December-09	11.90	Put	Currency Future	73	0	73	0	0.00
07/08/2009	£ / R On 14-December-09	15.90	Call	Currency Future	145	0	145	0	0.00
07/08/2009	£ / R On 14-December-09	15.90	Put	Currency Future	2356	0	2356	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
07/08/2009	£ / R On 14-December-09	17.90	Call	Currency Future	35	0	35	0	0.00
07/08/2009	£ / R On 14-December-09	17.90	Put	Currency Future	4246	0	4246	0	0.00
07/08/2009	£ / R On 14-December-09	19.90	Call	Currency Future	20	0	20	0	0.00
07/08/2009	£ / R On 14-December-09	19.90	Put	Currency Future	6231	0	6231	0	0.00
07/08/2009	£ / R On 14-December-09	21.90	Call	Currency Future	10	0	10	0	0.00
07/08/2009	£ / R On 14-December-09	21.90	Put	Currency Future	8221	0	8221	0	0.00
07/08/2009	£ / R On 14-June-10	20.35	Call	Currency Future	126	0	126	0	0.00
07/08/2009	£ / R On 14-June-10	20.35	Put	Currency Future	6342	0	6342	0	0.00
07/08/2009	£ / R On 14-June-10	22.35	Call	Currency Future	62	0	62	0	0.00
07/08/2009	£ / R On 14-June-10	22.35	Put	Currency Future	8279	0	8279	0	0.00
07/08/2009	£ / R On 15-March-10	10.15	Call	Currency Future	3801	0	3801	0	0.00
07/08/2009	£ / R On 15-March-10	10.15	Put	Currency Future	34	0	34	0	0.00
07/08/2009	£ / R On 15-March-10	11.15	Call	Currency Future	2827	0	2827	0	0.00
07/08/2009	£ / R On 15-March-10	11.15	Put	Currency Future	60	0	60	0	0.00
07/08/2009	£ / R On 15-March-10	12.15	Call	Currency Future	1890	0	1890	0	0.00
07/08/2009	£ / R On 15-March-10	12.15	Put	Currency Future	123	0	123	0	0.00
07/08/2009	£ / R On 15-March-10	13.15	Call	Currency Future	1166	0	1166	0	0.00
07/08/2009	£ / R On 15-March-10	13.15	Put	Currency Future	399	0	399	0	0.00
07/08/2009	£ / R On 15-March-10	16.15	Call	Currency Future	293	0	293	0	0.00
07/08/2009	£ / R On 15-March-10	16.15	Put	Currency Future	2527	0	2527	0	0.00
07/08/2009	£ / R On 15-March-10	18.15	Call	Currency Future	129	0	129	0	0.00
07/08/2009	£ / R On 15-March-10	18.15	Put	Currency Future	4362	0	4362	0	0.00
07/08/2009	£ / R On 15-March-10	20.15	Call	Currency Future	50	0	50	0	0.00
07/08/2009	£ / R On 15-March-10	20.15	Put	Currency Future	6283	0	6283	0	0.00
07/08/2009	£ / R On 15-March-10	22.15	Call	Currency Future	23	0	23	0	0.00
07/08/2009	£ / R On 15-March-10	22.15	Put	Currency Future	8257	0	8257	0	0.00
07/08/2009	€ / R On 15-March-10			Currency Future	11.8500	12.0793	11.8548	12.0793	1356.00
07/08/2009	€ / R On 14-September-09			Currency Future	11.4600	11.6727	11.4562	11.6727	21043.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09			Currency Future	11.6600	11.8794	11.6586	11.8794	12903.00
07/08/2009	€ / R On 15-March-10	12.10	Call	Currency Future	619	706	619	706	0.00
07/08/2009	€ / R On 15-March-10	12.10	Put	Currency Future	865	727	865	727	0.00
07/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	207	291	207	291	0.00
07/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	401	268	401	268	0.00
07/08/2009	€ / R On 14-December-09	11.90	Call	Currency Future	442	524	442	524	0.00
07/08/2009	€ / R On 14-December-09	11.90	Put	Currency Future	684	544	684	544	0.00
07/08/2009	€ / R On 15-March-10	11.95	Call	Currency Future	672	768	672	768	0.00
07/08/2009	€ / R On 15-March-10	11.95	Put	Currency Future	767	639	767	639	0.00
07/08/2009	€ / R On 14-September-09	11.55	Call	Currency Future	241	346	241	346	0.00
07/08/2009	€ / R On 14-September-09	11.55	Put	Currency Future	335	224	335	224	0.00
07/08/2009	€ / R On 14-December-09	11.75	Call	Currency Future	495	590	495	590	0.00
07/08/2009	€ / R On 14-December-09	11.75	Put	Currency Future	586	460	586	460	0.00
07/08/2009	€ / R On 15-March-10	11.80	Call	Currency Future	730	835	730	835	0.00
07/08/2009	€ / R On 15-March-10	11.80	Put	Currency Future	675	556	675	556	0.00
07/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	307	440	307	440	0.00
07/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	251	167	251	167	0.00
07/08/2009	€ / R On 14-December-09	11.60	Call	Currency Future	555	663	555	663	0.00
07/08/2009	€ / R On 14-December-09	11.60	Put	Currency Future	496	384	496	384	0.00
07/08/2009	€ / R On 15-March-10	11.60	Call	Currency Future	818	934	818	934	0.00
07/08/2009	€ / R On 15-March-10	11.60	Put	Currency Future	564	455	564	455	0.00
07/08/2009	€ / R On 14-September-09	11.25	Call	Currency Future	395	545	395	545	0.00
07/08/2009	€ / R On 14-September-09	11.25	Put	Currency Future	189	122	189	122	0.00
07/08/2009	€ / R On 14-December-09	11.40	Call	Currency Future	651	773	651	773	0.00
07/08/2009	€ / R On 14-December-09	11.40	Put	Currency Future	392	293	392	293	0.00
07/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	355	420	355	420	13482.00
07/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	896	740	896	740	0.00
07/08/2009	€ / R On 14-December-09	14.60	Call	Currency Future	63	80	63	80	12547.00
07/08/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3005	2800	3005	2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	11.20	Call	Currency Future	427	582	427	582	0.00
07/08/2009	€ / R On 14-September-09	11.20	Put	Currency Future	171	110	171	110	0.00
07/08/2009	€ / R On 15-March-10	11.45	Call	Currency Future	891	1015	891	1015	0.00
07/08/2009	€ / R On 15-March-10	11.45	Put	Currency Future	486	386	486	386	0.00
07/08/2009	€ / R On 15-March-10	12.60	Call	Currency Future	477	543	477	543	13636.00
07/08/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1222	1063	1222	1063	0.00
07/08/2009	€ / R On 14-September-09	11.05	Call	Currency Future	531	700	531	700	0.00
07/08/2009	€ / R On 14-September-09	11.05	Put	Currency Future	125	78	125	78	0.00
07/08/2009	€ / R On 14-December-09	11.25	Call	Currency Future	732	864	732	864	0.00
07/08/2009	€ / R On 14-December-09	11.25	Put	Currency Future	323	234	323	234	0.00
07/08/2009	€ / R On 15-March-10	11.00	Call	Currency Future	1146	1300	1146	1300	13636.00
07/08/2009	€ / R On 15-March-10	11.00	Put	Currency Future	292	220	292	220	0.00
07/08/2009	€ / R On 14-December-09	11.45	Call	Currency Future	626	744	626	744	0.00
07/08/2009	€ / R On 14-December-09	11.45	Put	Currency Future	417	315	417	315	0.00
07/08/2009	€ / R On 15-March-10	11.55	Call	Currency Future	842	961	842	961	0.00
07/08/2009	€ / R On 15-March-10	11.55	Put	Currency Future	537	431	537	431	0.00
07/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	461	621	461	621	0.00
07/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	154	98	154	98	0.00
07/08/2009	€ / R On 14-December-09	11.35	Call	Currency Future	677	802	677	802	0.00
07/08/2009	€ / R On 14-December-09	11.35	Put	Currency Future	368	273	368	273	0.00
07/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	461	621	461	621	0.00
07/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	154	98	154	98	0.00
07/08/2009	€ / R On 15-March-10	11.40	Call	Currency Future	917	1044	917	1044	0.00
07/08/2009	€ / R On 15-March-10	11.40	Put	Currency Future	462	364	462	364	0.00
07/08/2009	€ / R On 14-September-09	11.00	Call	Currency Future	568	742	568	742	0.00
07/08/2009	€ / R On 14-September-09	11.00	Put	Currency Future	112	69	112	69	0.00
07/08/2009	€ / R On 14-December-09	11.20	Call	Currency Future	760	896	760	896	0.00
07/08/2009	€ / R On 14-December-09	11.20	Put	Currency Future	301	217	301	217	0.00
07/08/2009	€ / R On 14-September-09	11.10	Call	Currency Future	495	660	495	660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	11.10	Put	Currency Future	139	87	139	87	0.00
07/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	307	440	307	440	0.00
07/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	251	167	251	167	0.00
07/08/2009	€ / R On 14-December-09	11.80	Call	Currency Future	476	567	476	567	0.00
07/08/2009	€ / R On 14-December-09	11.80	Put	Currency Future	618	488	618	488	0.00
07/08/2009	€ / R On 15-March-10	12.05	Call	Currency Future	636	726	636	726	0.00
07/08/2009	€ / R On 15-March-10	12.05	Put	Currency Future	831	697	831	697	0.00
07/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	207	291	207	291	0.00
07/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	401	268	401	268	0.00
07/08/2009	€ / R On 14-December-09	11.85	Call	Currency Future	459	545	459	545	0.00
07/08/2009	€ / R On 14-December-09	11.85	Put	Currency Future	650	515	650	515	0.00
07/08/2009	€ / R On 14-September-09	11.70	Call	Currency Future	192	270	192	270	0.00
07/08/2009	€ / R On 14-September-09	11.70	Put	Currency Future	436	297	436	297	0.00
07/08/2009	€ / R On 15-March-10	12.00	Call	Currency Future	654	747	654	747	0.00
07/08/2009	€ / R On 15-March-10	12.00	Put	Currency Future	799	667	799	667	0.00
07/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	224	318	224	318	0.00
07/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	367	245	367	245	0.00
07/08/2009	€ / R On 15-March-10	11.85	Call	Currency Future	709	812	709	812	0.00
07/08/2009	€ / R On 15-March-10	11.85	Put	Currency Future	704	583	704	583	0.00
07/08/2009	€ / R On 14-September-09	11.50	Call	Currency Future	260	376	260	376	0.00
07/08/2009	€ / R On 14-September-09	11.50	Put	Currency Future	304	203	304	203	0.00
07/08/2009	€ / R On 14-December-09	11.70	Call	Currency Future	513	613	513	613	0.00
07/08/2009	€ / R On 14-December-09	11.70	Put	Currency Future	555	434	555	434	0.00
07/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	773	883	773	883	0.00
07/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	618	504	618	504	0.00
07/08/2009	€ / R On 14-September-09	11.30	Call	Currency Future	365	509	365	509	0.00
07/08/2009	€ / R On 14-September-09	11.30	Put	Currency Future	208	136	208	136	0.00
07/08/2009	€ / R On 14-December-09	11.50	Call	Currency Future	601	716	601	716	0.00
07/08/2009	€ / R On 14-December-09	11.50	Put	Currency Future	443	337	443	337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	773	883	773	883	0.00
07/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	618	504	618	504	0.00
07/08/2009	€ / R On 14-September-09	12.50	Call	Currency Future	58	81	58	81	100.00
07/08/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1102	908	1102	908	0.00
07/08/2009	€ / R On 15-March-10	11.50	Call	Currency Future	866	988	866	988	0.00
07/08/2009	€ / R On 15-March-10	11.50	Put	Currency Future	512	408	512	408	0.00
07/08/2009	€ / R On 14-December-09	11.30	Call	Currency Future	704	833	704	833	0.00
07/08/2009	€ / R On 14-December-09	11.30	Put	Currency Future	345	253	345	253	0.00
07/08/2009	€ / R On 15-March-10	11.35	Call	Currency Future	943	1073	943	1073	0.00
07/08/2009	€ / R On 15-March-10	11.35	Put	Currency Future	438	343	438	343	0.00
07/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	335	474	335	474	0.00
07/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	229	151	229	151	0.00
07/08/2009	€ / R On 14-December-09	11.55	Call	Currency Future	578	689	578	689	0.00
07/08/2009	€ / R On 14-December-09	11.55	Put	Currency Future	469	360	469	360	0.00
07/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	281	407	281	407	0.00
07/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	275	185	275	185	0.00
07/08/2009	€ / R On 15-March-10	11.90	Call	Currency Future	690	790	690	790	0.00
07/08/2009	€ / R On 15-March-10	11.90	Put	Currency Future	735	610	735	610	0.00
07/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	281	407	281	407	0.00
07/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	275	185	275	185	0.00
07/08/2009	€ / R On 15-March-10	11.75	Call	Currency Future	751	859	751	859	0.00
07/08/2009	€ / R On 15-March-10	11.75	Put	Currency Future	646	530	646	530	0.00
07/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	335	474	335	474	0.00
07/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	229	151	229	151	0.00
07/08/2009	€ / R On 14-December-09	11.65	Call	Currency Future	533	638	533	638	0.00
07/08/2009	€ / R On 14-December-09	11.65	Put	Currency Future	524	408	524	408	0.00
07/08/2009	€ / R On 15-March-10	12.15	Call	Currency Future	603	687	603	687	0.00
07/08/2009	€ / R On 15-March-10	12.15	Put	Currency Future	898	758	898	758	0.00
07/08/2009	€ / R On 14-September-09	11.80	Call	Currency Future	164	232	164	232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	11.80	Put	Currency Future	508	359	508	359	0.00
07/08/2009	€ / R On 14-December-09	12.00	Call	Currency Future	411	486	411	486	0.00
07/08/2009	€ / R On 14-December-09	12.00	Put	Currency Future	752	607	752	607	0.00
07/08/2009	€ / R On 15-March-10	12.20	Call	Currency Future	587	669	587	669	0.00
07/08/2009	€ / R On 15-March-10	12.20	Put	Currency Future	932	790	932	790	0.00
07/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	152	215	152	215	0.00
07/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	546	392	546	392	0.00
07/08/2009	€ / R On 14-September-09	11.75	Call	Currency Future	178	250	178	250	0.00
07/08/2009	€ / R On 14-September-09	11.75	Put	Currency Future	471	327	471	327	0.00
07/08/2009	€ / R On 14-December-09	12.05	Call	Currency Future	396	468	396	468	0.00
07/08/2009	€ / R On 14-December-09	12.05	Put	Currency Future	787	639	787	639	0.00
07/08/2009	€ / R On 15-March-10	12.25	Call	Currency Future	572	651	572	651	0.00
07/08/2009	€ / R On 15-March-10	12.25	Put	Currency Future	967	822	967	822	0.00
07/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	141	199	141	199	0.00
07/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	585	427	585	427	0.00
07/08/2009	€ / R On 14-December-09	12.10	Call	Currency Future	381	452	381	452	0.00
07/08/2009	€ / R On 14-December-09	12.10	Put	Currency Future	823	672	823	672	0.00
07/08/2009	€ / R On 14-December-09	11.95	Call	Currency Future	426	504	426	504	0.00
07/08/2009	€ / R On 14-December-09	11.95	Put	Currency Future	717	575	717	575	0.00
07/08/2009	€ / R On 14-September-09	12.00	Call	Currency Future	121	171	121	171	0.00
07/08/2009	€ / R On 14-September-09	12.00	Put	Currency Future	665	499	665	499	0.00
07/08/2009	€ / R On 14-December-09	12.15	Call	Currency Future	368	435	368	435	0.00
07/08/2009	€ / R On 14-December-09	12.15	Put	Currency Future	859	706	859	706	0.00
07/08/2009	€ / R On 14-September-09	11.95	Call	Currency Future	131	185	131	185	0.00
07/08/2009	€ / R On 14-September-09	11.95	Put	Currency Future	624	462	624	462	0.00
07/08/2009	€ / R On 14-September-09	12.05	Call	Currency Future	112	159	112	159	0.00
07/08/2009	€ / R On 14-September-09	12.05	Put	Currency Future	706	536	706	536	0.00
07/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	104	147	104	147	0.00
07/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	748	574	748	574	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	12.25	Call	Currency Future	342	405	342	405	0.00
07/08/2009	€ / R On 14-December-09	12.25	Put	Currency Future	933	775	933	775	0.00
07/08/2009	€ / R On 14-September-09	12.40	Call	Currency Future	67	94	67	94	0.00
07/08/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1011	821	1011	821	0.00
07/08/2009	€ / R On 14-December-09	12.55	Call	Currency Future	276	326	276	326	0.00
07/08/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1168	997	1168	997	0.00
07/08/2009	€ / R On 14-September-09	12.30	Call	Currency Future	77	109	77	109	0.00
07/08/2009	€ / R On 14-September-09	12.30	Put	Currency Future	921	736	921	736	0.00
07/08/2009	€ / R On 14-December-09	12.45	Call	Currency Future	296	350	296	350	0.00
07/08/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1088	921	1088	921	0.00
07/08/2009	€ / R On 14-September-09	12.25	Call	Currency Future	83	117	83	117	0.00
07/08/2009	€ / R On 14-September-09	12.25	Put	Currency Future	877	695	877	695	0.00
07/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	307	363	307	363	0.00
07/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1048	884	1048	884	0.00
07/08/2009	€ / R On 14-September-09	12.45	Call	Currency Future	62	87	62	87	0.00
07/08/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1056	865	1056	865	0.00
07/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	258	304	258	304	0.00
07/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1249	1075	1249	1075	0.00
07/08/2009	€ / R On 14-December-09	12.70	Call	Currency Future	249	294	249	294	0.00
07/08/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1291	1114	1291	1114	0.00
07/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	50	70	50	70	0.00
07/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1194	998	1194	998	0.00
07/08/2009	€ / R On 14-December-09	12.75	Call	Currency Future	241	284	241	284	0.00
07/08/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1332	1154	1332	1154	0.00
07/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	47	65	47	65	0.00
07/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1241	1043	1241	1043	0.00
07/08/2009	€ / R On 14-December-09	12.80	Call	Currency Future	233	274	233	274	0.00
07/08/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1374	1195	1374	1195	0.00
07/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	38	53	38	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1382	1180	1382	1180	0.00
07/08/2009	€ / R On 14-December-09	13.00	Call	Currency Future	204	240	204	240	0.00
07/08/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1545	1360	1545	1360	0.00
07/08/2009	€ / R On 14-September-09	13.00	Call	Currency Future	30	41	30	41	0.00
07/08/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1573	1368	1573	1368	0.00
07/08/2009	€ / R On 14-December-09	13.20	Call	Currency Future	179	211	179	211	0.00
07/08/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1721	1531	1721	1531	0.00
07/08/2009	€ / R On 14-September-09	13.20	Call	Currency Future	23	31	23	31	0.00
07/08/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1767	1559	1767	1559	0.00
07/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	159	186	159	186	0.00
07/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1900	1706	1900	1706	0.00
07/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	25	33	25	33	0.00
07/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1718	1511	1718	1511	0.00
07/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	169	198	169	198	0.00
07/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1810	1618	1810	1618	0.00
07/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	25	33	25	33	0.00
07/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1718	1511	1718	1511	0.00
07/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	164	192	164	192	0.00
07/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1855	1662	1855	1662	0.00
07/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	164	192	164	192	0.00
07/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1855	1662	1855	1662	0.00
07/08/2009	€ / R On 14-September-09	13.50	Call	Currency Future	16	22	16	22	0.00
07/08/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2060	1849	2060	1849	0.00
07/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	137	160	137	160	0.00
07/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2128	1930	2128	1930	0.00
07/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	15	21	15	21	0.00
07/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2109	1898	2109	1898	0.00
07/08/2009	€ / R On 14-December-09	13.70	Call	Currency Future	132	155	132	155	0.00
07/08/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2173	1976	2173	1976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	13.45	Call	Currency Future	17	23	17	23	0.00
07/08/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2011	1800	2011	1800	0.00
07/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	141	165	141	165	0.00
07/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2082	1885	2082	1885	0.00
07/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	18	25	18	25	0.00
07/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1962	1752	1962	1752	0.00
07/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	145	170	145	170	0.00
07/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2037	1840	2037	1840	0.00
07/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	19	26	19	26	0.00
07/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1913	1703	1913	1703	0.00
07/08/2009	€ / R On 14-December-09	13.50	Call	Currency Future	149	175	149	175	0.00
07/08/2009	€ / R On 14-December-09	13.50	Put	Currency Future	1991	1795	1991	1795	0.00
07/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	19	26	19	26	0.00
07/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1913	1703	1913	1703	0.00
07/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	145	170	145	170	0.00
07/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2037	1840	2037	1840	0.00
07/08/2009	€ / R On 14-September-09	13.25	Call	Currency Future	22	29	22	29	0.00
07/08/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1816	1607	1816	1607	0.00
07/08/2009	€ / R On 14-December-09	13.45	Call	Currency Future	154	180	154	180	0.00
07/08/2009	€ / R On 14-December-09	13.45	Put	Currency Future	1945	1751	1945	1751	0.00
07/08/2009	€ / R On 14-September-09	13.70	Call	Currency Future	13	17	13	17	0.00
07/08/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2256	2045	2256	2045	0.00
07/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	116	142	116	142	0.00
07/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2308	2113	2308	2113	0.00
07/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	11	14	11	14	0.00
07/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2404	2192	2404	2192	0.00
07/08/2009	€ / R On 14-December-09	13.25	Call	Currency Future	174	204	174	204	0.00
07/08/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1765	1575	1765	1575	0.00
07/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	10	14	10	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2454	2241	2454	2241	0.00
07/08/2009	€ / R On 14-December-09	14.85	Call	Currency Future	52	66	52	66	0.00
07/08/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3243	3036	3243	3036	0.00
07/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	14	19	14	19	0.00
07/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2158	1947	2158	1947	0.00
07/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	21	28	21	28	0.00
07/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1864	1655	1864	1655	0.00
07/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	21	28	21	28	0.00
07/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1864	1655	1864	1655	0.00
07/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	18	25	18	25	0.00
07/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1962	1752	1962	1752	0.00
07/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	28	38	28	38	0.00
07/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1622	1415	1622	1415	0.00
07/08/2009	€ / R On 14-September-09	13.75	Call	Currency Future	12	16	12	16	0.00
07/08/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2306	2094	2306	2094	0.00
07/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	14	18	14	18	0.00
07/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2207	1996	2207	1996	0.00
07/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	10	14	10	14	0.00
07/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2454	2241	2454	2241	0.00
07/08/2009	€ / R On 14-September-09	13.95	Call	Currency Future	9	13	9	13	0.00
07/08/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2503	2290	2503	2290	0.00
07/08/2009	€ / R On 14-September-09	14.00	Call	Currency Future	9	12	9	12	0.00
07/08/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2553	2339	2553	2339	0.00
07/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	8	11	8	11	0.00
07/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2652	2438	2652	2438	0.00
07/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	11	15	11	15	0.00
07/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2355	2143	2355	2143	0.00
07/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	26	36	26	36	0.00
07/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1670	1463	1670	1463	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	14.20	Call	Currency Future	7	10	7	10	0.00
07/08/2009	€ / R On 14-September-09	14.20	Put	Currency Future	2751	2537	2751	2537	0.00
07/08/2009	€ / R On 14-September-09	14.85	Call	Currency Future	4	5	4	5	0.00
07/08/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3398	3182	3398	3182	0.00
07/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	11	15	11	15	0.00
07/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2355	2143	2355	2143	0.00
07/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	8	11	8	11	0.00
07/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2652	2438	2652	2438	0.00
07/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	6	9	6	9	0.00
07/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2850	2636	2850	2636	0.00
07/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	6	8	6	8	0.00
07/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2950	2735	2950	2735	0.00
07/08/2009	€ / R On 14-September-09	14.50	Call	Currency Future	5	7	5	7	0.00
07/08/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3049	2834	3049	2834	0.00
07/08/2009	€ / R On 14-September-09	14.60	Call	Currency Future	5	6	5	6	0.00
07/08/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3149	2933	3149	2933	0.00
07/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	14	19	14	19	0.00
07/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2158	1947	2158	1947	0.00
07/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	6	9	6	9	0.00
07/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2850	2636	2850	2636	0.00
07/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	6	8	6	8	0.00
07/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2950	2735	2950	2735	0.00
07/08/2009	€ / R On 14-September-09	12.70	Call	Currency Future	44	61	44	61	0.00
07/08/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1288	1088	1288	1088	0.00
07/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	38	53	38	53	0.00
07/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1382	1180	1382	1180	0.00
07/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	34	46	34	46	0.00
07/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1477	1274	1477	1274	0.00
07/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	15	21	15	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2109	1898	2109	1898	0.00
07/08/2009	€ / R On 14-September-09	14.05	Call	Currency Future	8	11	8	11	0.00
07/08/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2602	2389	2602	2389	0.00
07/08/2009	€ / R On 14-September-09	14.15	Call	Currency Future	8	10	8	10	0.00
07/08/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2701	2487	2701	2487	0.00
07/08/2009	€ / R On 14-September-09	14.25	Call	Currency Future	7	9	7	9	0.00
07/08/2009	€ / R On 14-September-09	14.25	Put	Currency Future	2801	2586	2801	2586	0.00
07/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	26	36	26	36	0.00
07/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1670	1463	1670	1463	0.00
07/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	34	46	34	46	0.00
07/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1477	1274	1477	1274	0.00
07/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	36	50	36	50	0.00
07/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1430	1227	1430	1227	0.00
07/08/2009	€ / R On 14-September-09	12.95	Call	Currency Future	32	43	32	43	0.00
07/08/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1525	1321	1525	1321	0.00
07/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	11	14	11	14	0.00
07/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2404	2192	2404	2192	0.00
07/08/2009	€ / R On 14-December-09	13.75	Call	Currency Future	126	151	126	151	0.00
07/08/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2218	2021	2218	2021	0.00
07/08/2009	€ / R On 14-December-09	13.95	Call	Currency Future	107	133	107	133	0.00
07/08/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2399	2204	2399	2204	0.00
07/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	99	123	99	123	0.00
07/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2490	2294	2490	2294	0.00
07/08/2009	€ / R On 14-December-09	14.15	Call	Currency Future	91	114	91	114	0.00
07/08/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2583	2384	2583	2384	0.00
07/08/2009	€ / R On 14-December-09	14.25	Call	Currency Future	84	105	84	105	0.00
07/08/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2675	2476	2675	2476	0.00
07/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	169	198	169	198	0.00
07/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1810	1618	1810	1618	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	159	186	159	186	0.00
07/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1900	1706	1900	1706	0.00
07/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	121	147	121	147	0.00
07/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2263	2067	2263	2067	0.00
07/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	112	139	112	139	0.00
07/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2353	2159	2353	2159	0.00
07/08/2009	€ / R On 14-December-09	14.00	Call	Currency Future	103	128	103	128	0.00
07/08/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2444	2249	2444	2249	0.00
07/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	197	232	197	232	0.00
07/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1589	1403	1589	1403	0.00
07/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	185	217	185	217	0.00
07/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1677	1488	1677	1488	0.00
07/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	137	160	137	160	0.00
07/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2128	1930	2128	1930	0.00
07/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	28	38	28	38	0.00
07/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1622	1415	1622	1415	0.00
07/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	185	217	185	217	0.00
07/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1677	1488	1677	1488	0.00
07/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	116	142	116	142	0.00
07/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2308	2113	2308	2113	0.00
07/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	191	225	191	225	0.00
07/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1633	1445	1633	1445	0.00
07/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	121	147	121	147	0.00
07/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2263	2067	2263	2067	0.00
07/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	14	18	14	18	0.00
07/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2207	1996	2207	1996	0.00
07/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	112	139	112	139	0.00
07/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2353	2159	2353	2159	0.00
07/08/2009	€ / R On 14-December-09	14.10	Call	Currency Future	95	118	95	118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2536	2339	2536	2339	0.00
07/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	99	123	99	123	0.00
07/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2490	2294	2490	2294	0.00
07/08/2009	€ / R On 14-December-09	12.95	Call	Currency Future	211	248	211	248	0.00
07/08/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1502	1318	1502	1318	0.00
07/08/2009	€ / R On 14-September-09	12.75	Call	Currency Future	41	57	41	57	0.00
07/08/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1335	1134	1335	1134	0.00
07/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	218	256	218	256	0.00
07/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1459	1277	1459	1277	0.00
07/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	191	225	191	225	0.00
07/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1633	1445	1633	1445	0.00
07/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	141	165	141	165	0.00
07/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2082	1885	2082	1885	0.00
07/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	218	256	218	256	0.00
07/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1459	1277	1459	1277	0.00
07/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	50	70	50	70	0.00
07/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1194	998	1194	998	0.00
07/08/2009	€ / R On 14-December-09	12.85	Call	Currency Future	225	265	225	265	0.00
07/08/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1417	1236	1417	1236	0.00
07/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	197	232	197	232	0.00
07/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1589	1403	1589	1403	0.00
07/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	72	101	72	101	0.00
07/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	966	778	966	778	0.00
07/08/2009	€ / R On 14-September-09	12.55	Call	Currency Future	54	75	54	75	0.00
07/08/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1148	953	1148	953	0.00
07/08/2009	€ / R On 14-December-09	12.50	Call	Currency Future	286	338	286	338	0.00
07/08/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1128	959	1128	959	0.00
07/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	267	315	267	315	0.00
07/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1208	1036	1208	1036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	97	136	97	136	0.00
07/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	790	614	790	614	0.00
07/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	72	101	72	101	0.00
07/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	966	778	966	778	0.00
07/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	36	50	36	50	0.00
07/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1430	1227	1430	1227	0.00
07/08/2009	€ / R On 14-December-09	12.35	Call	Currency Future	318	376	318	376	0.00
07/08/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1010	847	1010	847	0.00
07/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	258	304	258	304	0.00
07/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1249	1075	1249	1075	0.00
07/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	104	147	104	147	0.00
07/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	748	574	748	574	0.00
07/08/2009	€ / R On 14-September-09	12.20	Call	Currency Future	90	127	90	127	0.00
07/08/2009	€ / R On 14-September-09	12.20	Put	Currency Future	833	654	833	654	0.00
07/08/2009	€ / R On 14-December-09	12.30	Call	Currency Future	330	390	330	390	0.00
07/08/2009	€ / R On 14-December-09	12.30	Put	Currency Future	971	811	971	811	0.00
07/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	307	363	307	363	0.00
07/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1048	884	1048	884	0.00
07/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	267	315	267	315	0.00
07/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1208	1036	1208	1036	0.00
07/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	97	136	97	136	0.00
07/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	790	614	790	614	0.00
07/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	47	65	47	65	0.00
07/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1241	1043	1241	1043	0.00
07/08/2009	€ / R On 14-December-09	10.65	Call	Currency Future	1130	1323	1130	1323	0.00
07/08/2009	€ / R On 14-December-09	10.65	Put	Currency Future	121	94	121	94	0.00
07/08/2009	€ / R On 14-December-09	11.15	Call	Currency Future	789	929	789	929	0.00
07/08/2009	€ / R On 14-December-09	11.15	Put	Currency Future	281	199	281	199	0.00
07/08/2009	€ / R On 14-December-09	14.65	Call	Currency Future	61	77	61	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
07/08/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3052	2847	3052	2847	0.00
07/08/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1304	1503	1304	1503	0.00
07/08/2009	€ / R On 14-December-09	10.45	Put	Currency Future	95	74	95	74	0.00
07/08/2009	€ / R On 14-December-09	10.95	Call	Currency Future	916	1069	916	1069	0.00
07/08/2009	€ / R On 14-December-09	10.95	Put	Currency Future	207	140	207	140	0.00
07/08/2009	€ / R On 14-December-09	14.75	Call	Currency Future	56	71	56	71	0.00
07/08/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3147	2942	3147	2942	0.00
07/08/2009	€ / R On 14-September-09	6.40	Call	Currency Future	5056	5273	5056	5273	0.00
07/08/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3556	3773	3556	3773	0.00
07/08/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	9.40	Call	Currency Future	2061	2276	2061	2276	0.00
07/08/2009	€ / R On 14-September-09	9.40	Put	Currency Future	5	3	5	3	0.00
07/08/2009	€ / R On 14-September-09	10.90	Call	Currency Future	645	826	645	826	0.00
07/08/2009	€ / R On 14-September-09	10.90	Put	Currency Future	89	54	89	54	0.00
07/08/2009	€ / R On 14-September-09	15.40	Call	Currency Future	2	3	2	3	0.00
07/08/2009	€ / R On 14-September-09	15.40	Put	Currency Future	3946	3730	3946	3730	0.00
07/08/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5445	5228	5445	5228	0.00
07/08/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	18.40	Put	Currency Future	6944	6727	6944	6727	0.00
07/08/2009	€ / R On 14-December-09	9.55	Call	Currency Future	2141	2357	2141	2357	0.00
07/08/2009	€ / R On 14-December-09	9.55	Put	Currency Future	33	27	33	27	0.00
07/08/2009	€ / R On 14-December-09	11.05	Call	Currency Future	851	997	851	997	0.00
07/08/2009	€ / R On 14-December-09	11.05	Put	Currency Future	242	168	242	168	0.00
07/08/2009	€ / R On 14-December-09	15.55	Call	Currency Future	29	38	29	38	0.00
07/08/2009	€ / R On 14-December-09	15.55	Put	Currency Future	3921	3709	3921	3709	0.00
07/08/2009	€ / R On 14-December-09	17.05	Call	Currency Future	15	17	15	17	0.00
07/08/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5406	5188	5406	5188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	18.55	Call	Currency Future	8	9	8	9	0.00
07/08/2009	€ / R On 14-December-09	18.55	Put	Currency Future	6900	6680	6900	6680	0.00
07/08/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5356	5573	5356	5573	0.00
07/08/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3856	4073	3856	4073	0.00
07/08/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2359	2574	2359	2574	0.00
07/08/2009	€ / R On 14-September-09	9.10	Put	Currency Future	3	2	3	2	0.00
07/08/2009	€ / R On 14-September-09	10.60	Call	Currency Future	898	1098	898	1098	0.00
07/08/2009	€ / R On 14-September-09	10.60	Put	Currency Future	42	25	42	25	0.00
07/08/2009	€ / R On 14-September-09	15.10	Call	Currency Future	3	4	3	4	0.00
07/08/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3647	3431	3647	3431	0.00
07/08/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5145	4929	5145	4929	0.00
07/08/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1	0	1	0	0.00
07/08/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6644	6428	6644	6428	0.00
07/08/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2434	2650	2434	2650	0.00
07/08/2009	€ / R On 14-December-09	9.25	Put	Currency Future	25	21	25	21	0.00
07/08/2009	€ / R On 14-December-09	10.75	Call	Currency Future	1055	1236	1055	1236	0.00
07/08/2009	€ / R On 14-December-09	10.75	Put	Currency Future	147	106	147	106	0.00
07/08/2009	€ / R On 14-December-09	15.25	Call	Currency Future	37	48	37	48	0.00
07/08/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3629	3419	3629	3419	0.00
07/08/2009	€ / R On 14-December-09	16.75	Call	Currency Future	17	19	17	19	0.00
07/08/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5108	4890	5108	4890	0.00
07/08/2009	€ / R On 14-December-09	18.25	Call	Currency Future	9	11	9	11	0.00
07/08/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6601	6381	6601	6381	0.00
07/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	355	420	355	420	0.00
07/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	896	740	896	740	0.00
07/08/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5506	5723	5506	5723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	7.45	Call	Currency Future	4006	4223	4006	4223	0.00
07/08/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2508	2724	2508	2724	0.00
07/08/2009	€ / R On 14-September-09	8.95	Put	Currency Future	2	1	2	1	0.00
07/08/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1034	1242	1034	1242	0.00
07/08/2009	€ / R On 14-September-09	10.45	Put	Currency Future	27	20	27	20	0.00
07/08/2009	€ / R On 14-September-09	14.95	Call	Currency Future	3	4	3	4	0.00
07/08/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3497	3282	3497	3282	0.00
07/08/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	16.45	Put	Currency Future	4995	4779	4995	4779	0.00
07/08/2009	€ / R On 14-September-09	17.95	Call	Currency Future	1	0	1	0	0.00
07/08/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6494	6278	6494	6278	0.00
07/08/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2581	2798	2581	2798	0.00
07/08/2009	€ / R On 14-December-09	9.10	Put	Currency Future	22	19	22	19	0.00
07/08/2009	€ / R On 14-December-09	10.60	Call	Currency Future	1173	1368	1173	1368	0.00
07/08/2009	€ / R On 14-December-09	10.60	Put	Currency Future	114	88	114	88	0.00
07/08/2009	€ / R On 14-December-09	15.10	Call	Currency Future	42	54	42	54	0.00
07/08/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3484	3275	3484	3275	0.00
07/08/2009	€ / R On 14-December-09	16.60	Call	Currency Future	18	21	18	21	0.00
07/08/2009	€ / R On 14-December-09	16.60	Put	Currency Future	4959	4741	4959	4741	0.00
07/08/2009	€ / R On 14-December-09	18.10	Call	Currency Future	10	11	10	11	0.00
07/08/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6451	6232	6451	6232	0.00
07/08/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3864	4084	3864	4084	0.00
07/08/2009	€ / R On 14-December-09	7.80	Put	Currency Future	6	4	6	4	0.00
07/08/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2876	3093	2876	3093	0.00
07/08/2009	€ / R On 14-December-09	8.80	Put	Currency Future	17	14	17	14	0.00
07/08/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1902	2113	1902	2113	0.00
07/08/2009	€ / R On 14-December-09	9.80	Put	Currency Future	43	34	43	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	10.80	Call	Currency Future	1019	1192	1019	1192	0.00
07/08/2009	€ / R On 14-December-09	10.80	Put	Currency Future	160	113	160	113	0.00
07/08/2009	€ / R On 14-December-09	14.80	Call	Currency Future	54	68	54	68	0.00
07/08/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3195	2989	3195	2989	0.00
07/08/2009	€ / R On 14-December-09	15.80	Call	Currency Future	25	32	25	32	0.00
07/08/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4167	3952	4167	3952	0.00
07/08/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3964	4183	3964	4183	0.00
07/08/2009	€ / R On 14-December-09	7.70	Put	Currency Future	5	3	5	3	0.00
07/08/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2974	3192	2974	3192	0.00
07/08/2009	€ / R On 14-December-09	8.70	Put	Currency Future	16	13	16	13	0.00
07/08/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1996	2210	1996	2210	0.00
07/08/2009	€ / R On 14-December-09	9.70	Put	Currency Future	38	31	38	31	0.00
07/08/2009	€ / R On 14-December-09	10.70	Call	Currency Future	1092	1279	1092	1279	0.00
07/08/2009	€ / R On 14-December-09	10.70	Put	Currency Future	134	100	134	100	0.00
07/08/2009	€ / R On 14-December-09	14.70	Call	Currency Future	58	74	58	74	0.00
07/08/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3100	2894	3100	2894	0.00
07/08/2009	€ / R On 14-December-09	15.70	Call	Currency Future	27	34	27	34	0.00
07/08/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4068	3855	4068	3855	0.00
07/08/2009	€ / R On 14-December-09	7.65	Call	Currency Future	4013	4232	4013	4232	0.00
07/08/2009	€ / R On 14-December-09	7.65	Put	Currency Future	5	3	5	3	0.00
07/08/2009	€ / R On 14-December-09	8.65	Call	Currency Future	3023	3241	3023	3241	0.00
07/08/2009	€ / R On 14-December-09	8.65	Put	Currency Future	15	12	15	12	0.00
07/08/2009	€ / R On 14-December-09	9.65	Call	Currency Future	2044	2259	2044	2259	0.00
07/08/2009	€ / R On 14-December-09	9.65	Put	Currency Future	36	30	36	30	0.00
07/08/2009	€ / R On 14-December-09	15.65	Call	Currency Future	27	35	27	35	0.00
07/08/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4019	3806	4019	3806	0.00
07/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	141	199	141	199	0.00
07/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	585	427	585	427	0.00
07/08/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3765	3985	3765	3985	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	7.90	Put	Currency Future	6	5	6	5	0.00
07/08/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2777	2995	2777	2995	0.00
07/08/2009	€ / R On 14-December-09	8.90	Put	Currency Future	18	16	18	16	0.00
07/08/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1807	2016	1807	2016	0.00
07/08/2009	€ / R On 14-December-09	9.90	Put	Currency Future	49	37	49	37	0.00
07/08/2009	€ / R On 14-December-09	10.90	Call	Currency Future	949	1107	949	1107	0.00
07/08/2009	€ / R On 14-December-09	10.90	Put	Currency Future	191	127	191	127	0.00
07/08/2009	€ / R On 14-December-09	14.90	Call	Currency Future	50	63	50	63	0.00
07/08/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3291	3084	3291	3084	0.00
07/08/2009	€ / R On 14-December-09	15.90	Call	Currency Future	24	29	24	29	0.00
07/08/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4265	4050	4265	4050	0.00
07/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	224	318	224	318	0.00
07/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	367	245	367	245	0.00
07/08/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3666	3885	3666	3885	0.00
07/08/2009	€ / R On 14-December-09	8.00	Put	Currency Future	7	6	7	6	0.00
07/08/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2679	2896	2679	2896	0.00
07/08/2009	€ / R On 14-December-09	9.00	Put	Currency Future	20	17	20	17	0.00
07/08/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1714	1921	1714	1921	0.00
07/08/2009	€ / R On 14-December-09	10.00	Put	Currency Future	55	42	55	42	0.00
07/08/2009	€ / R On 14-December-09	11.00	Call	Currency Future	883	1033	883	1033	0.00
07/08/2009	€ / R On 14-December-09	11.00	Put	Currency Future	224	154	224	154	0.00
07/08/2009	€ / R On 14-December-09	15.00	Call	Currency Future	46	58	46	58	0.00
07/08/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3387	3179	3387	3179	0.00
07/08/2009	€ / R On 14-December-09	16.00	Call	Currency Future	23	28	23	28	0.00
07/08/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4364	4148	4364	4148	0.00
07/08/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3567	3786	3567	3786	0.00
07/08/2009	€ / R On 14-December-09	8.10	Put	Currency Future	8	7	8	7	0.00
07/08/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1621	1827	1621	1827	0.00
07/08/2009	€ / R On 14-December-09	10.10	Put	Currency Future	62	48	62	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	11.10	Call	Currency Future	820	963	820	963	0.00
07/08/2009	€ / R On 14-December-09	11.10	Put	Currency Future	261	183	261	183	0.00
07/08/2009	€ / R On 14-December-09	16.10	Call	Currency Future	22	26	22	26	0.00
07/08/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4463	4247	4463	4247	0.00
07/08/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3626	3848	3626	3848	0.00
07/08/2009	€ / R On 15-March-10	8.25	Put	Currency Future	21	19	21	19	0.00
07/08/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2643	2865	2643	2865	0.00
07/08/2009	€ / R On 15-March-10	9.25	Put	Currency Future	39	36	39	36	0.00
07/08/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1710	1903	1710	1903	0.00
07/08/2009	€ / R On 15-March-10	10.25	Put	Currency Future	105	73	105	73	0.00
07/08/2009	€ / R On 15-March-10	11.25	Call	Currency Future	998	1133	998	1133	0.00
07/08/2009	€ / R On 15-March-10	11.25	Put	Currency Future	393	304	393	304	0.00
07/08/2009	€ / R On 15-March-10	13.25	Call	Currency Future	347	394	347	394	0.00
07/08/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1742	1564	1742	1564	0.00
07/08/2009	€ / R On 15-March-10	14.25	Call	Currency Future	221	253	221	253	0.00
07/08/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2617	2424	2617	2424	0.00
07/08/2009	€ / R On 15-March-10	15.25	Call	Currency Future	146	166	146	166	0.00
07/08/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3541	3337	3541	3337	0.00
07/08/2009	€ / R On 15-March-10	16.25	Call	Currency Future	98	114	98	114	0.00
07/08/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4494	4285	4494	4285	0.00
07/08/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3616	3836	3616	3836	0.00
07/08/2009	€ / R On 14-December-09	8.05	Put	Currency Future	8	6	8	6	0.00
07/08/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2630	2847	2630	2847	0.00
07/08/2009	€ / R On 14-December-09	9.05	Put	Currency Future	21	18	21	18	0.00
07/08/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1667	1874	1667	1874	0.00
07/08/2009	€ / R On 14-December-09	10.05	Put	Currency Future	59	45	59	45	0.00
07/08/2009	€ / R On 14-December-09	15.05	Call	Currency Future	44	56	44	56	0.00
07/08/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3435	3227	3435	3227	0.00
07/08/2009	€ / R On 14-December-09	16.05	Call	Currency Future	22	27	22	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
07/08/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4414	4198	4414	4198	0.00
07/08/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3675	3897	3675	3897	0.00
07/08/2009	€ / R On 15-March-10	8.20	Put	Currency Future	20	18	20	18	0.00
07/08/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2692	2914	2692	2914	0.00
07/08/2009	€ / R On 15-March-10	9.20	Put	Currency Future	38	35	38	35	0.00
07/08/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1752	1947	1752	1947	0.00
07/08/2009	€ / R On 15-March-10	10.20	Put	Currency Future	97	67	97	67	0.00
07/08/2009	€ / R On 15-March-10	11.20	Call	Currency Future	1026	1164	1026	1164	0.00
07/08/2009	€ / R On 15-March-10	11.20	Put	Currency Future	371	285	371	285	0.00
07/08/2009	€ / R On 15-March-10	13.20	Call	Currency Future	355	403	355	403	0.00
07/08/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1700	1524	1700	1524	0.00
07/08/2009	€ / R On 15-March-10	14.20	Call	Currency Future	226	259	226	259	0.00
07/08/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2572	2379	2572	2379	0.00
07/08/2009	€ / R On 15-March-10	15.20	Call	Currency Future	149	170	149	170	0.00
07/08/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3494	3290	3494	3290	0.00
07/08/2009	€ / R On 15-March-10	16.20	Call	Currency Future	101	117	101	117	0.00
07/08/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4446	4238	4446	4238	0.00
07/08/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3773	3996	3773	3996	0.00
07/08/2009	€ / R On 15-March-10	8.10	Put	Currency Future	19	17	19	17	0.00
07/08/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2790	3013	2790	3013	0.00
07/08/2009	€ / R On 15-March-10	9.10	Put	Currency Future	36	33	36	33	0.00
07/08/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1838	2036	1838	2036	0.00
07/08/2009	€ / R On 15-March-10	10.10	Put	Currency Future	83	56	83	56	0.00
07/08/2009	€ / R On 15-March-10	11.10	Call	Currency Future	1085	1229	1085	1229	0.00
07/08/2009	€ / R On 15-March-10	11.10	Put	Currency Future	330	249	330	249	0.00
07/08/2009	€ / R On 15-March-10	13.10	Call	Currency Future	372	423	372	423	0.00
07/08/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1617	1444	1617	1444	0.00
07/08/2009	€ / R On 15-March-10	14.10	Call	Currency Future	237	271	237	271	0.00
07/08/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2482	2291	2482	2291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	15.10	Call	Currency Future	155	176	155	176	0.00
07/08/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3400	3197	3400	3197	0.00
07/08/2009	€ / R On 15-March-10	16.10	Call	Currency Future	105	122	105	122	0.00
07/08/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4350	4143	4350	4143	0.00
07/08/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3815	4034	3815	4034	0.00
07/08/2009	€ / R On 14-December-09	7.85	Put	Currency Future	6	5	6	5	0.00
07/08/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2826	3044	2826	3044	0.00
07/08/2009	€ / R On 14-December-09	8.85	Put	Currency Future	18	15	18	15	0.00
07/08/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1854	2065	1854	2065	0.00
07/08/2009	€ / R On 14-December-09	9.85	Put	Currency Future	46	35	46	35	0.00
07/08/2009	€ / R On 14-December-09	10.85	Call	Currency Future	984	1149	984	1149	0.00
07/08/2009	€ / R On 14-December-09	10.85	Put	Currency Future	175	120	175	120	0.00
07/08/2009	€ / R On 14-December-09	15.85	Call	Currency Future	25	30	25	30	0.00
07/08/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4216	4001	4216	4001	0.00
07/08/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3823	4045	3823	4045	0.00
07/08/2009	€ / R On 15-March-10	8.05	Put	Currency Future	18	15	18	15	0.00
07/08/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2840	3061	2840	3061	0.00
07/08/2009	€ / R On 15-March-10	9.05	Put	Currency Future	35	32	35	32	0.00
07/08/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1881	2084	1881	2084	0.00
07/08/2009	€ / R On 15-March-10	10.05	Put	Currency Future	76	55	76	55	0.00
07/08/2009	€ / R On 15-March-10	11.05	Call	Currency Future	1115	1264	1115	1264	0.00
07/08/2009	€ / R On 15-March-10	11.05	Put	Currency Future	310	235	310	235	0.00
07/08/2009	€ / R On 15-March-10	13.05	Call	Currency Future	381	433	381	433	0.00
07/08/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1576	1404	1576	1404	0.00
07/08/2009	€ / R On 15-March-10	14.05	Call	Currency Future	242	276	242	276	0.00
07/08/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2438	2247	2438	2247	0.00
07/08/2009	€ / R On 15-March-10	15.05	Call	Currency Future	158	180	158	180	0.00
07/08/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3353	3151	3353	3151	0.00
07/08/2009	€ / R On 15-March-10	16.05	Call	Currency Future	108	124	108	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4303	4095	4303	4095	0.00
07/08/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3724	3947	3724	3947	0.00
07/08/2009	€ / R On 15-March-10	8.15	Put	Currency Future	19	17	19	17	0.00
07/08/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2741	2963	2741	2963	0.00
07/08/2009	€ / R On 15-March-10	9.15	Put	Currency Future	37	34	37	34	0.00
07/08/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1795	1991	1795	1991	0.00
07/08/2009	€ / R On 15-March-10	10.15	Put	Currency Future	90	62	90	62	0.00
07/08/2009	€ / R On 15-March-10	11.15	Call	Currency Future	1055	1196	1055	1196	0.00
07/08/2009	€ / R On 15-March-10	11.15	Put	Currency Future	350	267	350	267	0.00
07/08/2009	€ / R On 15-March-10	13.15	Call	Currency Future	363	413	363	413	0.00
07/08/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1659	1483	1659	1483	0.00
07/08/2009	€ / R On 15-March-10	14.15	Call	Currency Future	232	265	232	265	0.00
07/08/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2527	2335	2527	2335	0.00
07/08/2009	€ / R On 15-March-10	15.15	Call	Currency Future	152	173	152	173	0.00
07/08/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3447	3244	3447	3244	0.00
07/08/2009	€ / R On 15-March-10	16.15	Call	Currency Future	103	120	103	120	0.00
07/08/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4398	4190	4398	4190	0.00
07/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	152	215	152	215	0.00
07/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	546	392	546	392	0.00
07/08/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3971	4191	3971	4191	0.00
07/08/2009	€ / R On 15-March-10	7.90	Put	Currency Future	16	12	16	12	0.00
07/08/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2987	3208	2987	3208	0.00
07/08/2009	€ / R On 15-March-10	8.90	Put	Currency Future	32	29	32	29	0.00
07/08/2009	€ / R On 15-March-10	9.90	Call	Currency Future	2014	2230	2014	2230	0.00
07/08/2009	€ / R On 15-March-10	9.90	Put	Currency Future	59	51	59	51	0.00
07/08/2009	€ / R On 15-March-10	10.90	Call	Currency Future	1211	1373	1211	1373	0.00
07/08/2009	€ / R On 15-March-10	10.90	Put	Currency Future	256	194	256	194	0.00
07/08/2009	€ / R On 15-March-10	12.90	Call	Currency Future	410	466	410	466	0.00
07/08/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1455	1287	1455	1287	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	13.90	Call	Currency Future	260	294	260	294	0.00
07/08/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2305	2115	2305	2115	0.00
07/08/2009	€ / R On 15-March-10	14.90	Call	Currency Future	168	191	168	191	0.00
07/08/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3213	3012	3213	3012	0.00
07/08/2009	€ / R On 15-March-10	15.90	Call	Currency Future	115	131	115	131	0.00
07/08/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4160	3952	4160	3952	0.00
07/08/2009	€ / R On 15-March-10	7.80	Call	Currency Future	4069	4289	4069	4289	0.00
07/08/2009	€ / R On 15-March-10	7.80	Put	Currency Future	14	10	14	10	0.00
07/08/2009	€ / R On 15-March-10	8.80	Call	Currency Future	3085	3306	3085	3306	0.00
07/08/2009	€ / R On 15-March-10	8.80	Put	Currency Future	30	27	30	27	0.00
07/08/2009	€ / R On 15-March-10	9.80	Call	Currency Future	2107	2327	2107	2327	0.00
07/08/2009	€ / R On 15-March-10	9.80	Put	Currency Future	52	48	52	48	0.00
07/08/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1280	1449	1280	1449	0.00
07/08/2009	€ / R On 15-March-10	10.80	Put	Currency Future	225	170	225	170	0.00
07/08/2009	€ / R On 15-March-10	12.80	Call	Currency Future	431	490	431	490	0.00
07/08/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1376	1211	1376	1211	0.00
07/08/2009	€ / R On 15-March-10	13.80	Call	Currency Future	272	307	272	307	0.00
07/08/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2217	2028	2217	2028	0.00
07/08/2009	€ / R On 15-March-10	14.80	Call	Currency Future	175	199	175	199	0.00
07/08/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3120	2920	3120	2920	0.00
07/08/2009	€ / R On 15-March-10	15.80	Call	Currency Future	120	136	120	136	0.00
07/08/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4065	3856	4065	3856	0.00
07/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	4020	4240	4020	4240	0.00
07/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	16	11	16	11	0.00
07/08/2009	€ / R On 15-March-10	8.85	Call	Currency Future	3036	3257	3036	3257	0.00
07/08/2009	€ / R On 15-March-10	8.85	Put	Currency Future	31	28	31	28	0.00
07/08/2009	€ / R On 15-March-10	9.85	Call	Currency Future	2059	2278	2059	2278	0.00
07/08/2009	€ / R On 15-March-10	9.85	Put	Currency Future	54	49	54	49	0.00
07/08/2009	€ / R On 15-March-10	10.85	Call	Currency Future	1244	1411	1244	1411	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	10.85	Put	Currency Future	239	182	239	182	0.00
07/08/2009	€ / R On 15-March-10	12.85	Call	Currency Future	420	478	420	478	0.00
07/08/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1415	1249	1415	1249	0.00
07/08/2009	€ / R On 15-March-10	13.85	Call	Currency Future	266	301	266	301	0.00
07/08/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2261	2071	2261	2071	0.00
07/08/2009	€ / R On 15-March-10	14.85	Call	Currency Future	171	195	171	195	0.00
07/08/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3167	2966	3167	2966	0.00
07/08/2009	€ / R On 15-March-10	15.85	Call	Currency Future	118	133	118	133	0.00
07/08/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4113	3904	4113	3904	0.00
07/08/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3872	4093	3872	4093	0.00
07/08/2009	€ / R On 15-March-10	8.00	Put	Currency Future	17	14	17	14	0.00
07/08/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2889	3110	2889	3110	0.00
07/08/2009	€ / R On 15-March-10	9.00	Put	Currency Future	34	31	34	31	0.00
07/08/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1925	2133	1925	2133	0.00
07/08/2009	€ / R On 15-March-10	10.00	Put	Currency Future	70	53	70	53	0.00
07/08/2009	€ / R On 15-March-10	13.00	Call	Currency Future	391	444	391	444	0.00
07/08/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1536	1365	1536	1365	0.00
07/08/2009	€ / R On 15-March-10	14.00	Call	Currency Future	248	282	248	282	0.00
07/08/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2393	2203	2393	2203	0.00
07/08/2009	€ / R On 15-March-10	15.00	Call	Currency Future	161	184	161	184	0.00
07/08/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3307	3104	3307	3104	0.00
07/08/2009	€ / R On 15-March-10	16.00	Call	Currency Future	110	126	110	126	0.00
07/08/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4255	4047	4255	4047	0.00
07/08/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3914	4133	3914	4133	0.00
07/08/2009	€ / R On 14-December-09	7.75	Put	Currency Future	5	4	5	4	0.00
07/08/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2925	3143	2925	3143	0.00
07/08/2009	€ / R On 14-December-09	8.75	Put	Currency Future	16	13	16	13	0.00
07/08/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1949	2162	1949	2162	0.00
07/08/2009	€ / R On 14-December-09	9.75	Put	Currency Future	40	32	40	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	15.75	Call	Currency Future	26	33	26	33	0.00
07/08/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4117	3903	4117	3903	0.00
07/08/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3922	4142	3922	4142	0.00
07/08/2009	€ / R On 15-March-10	7.95	Put	Currency Future	17	13	17	13	0.00
07/08/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2938	3159	2938	3159	0.00
07/08/2009	€ / R On 15-March-10	8.95	Put	Currency Future	33	30	33	30	0.00
07/08/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1969	2181	1969	2181	0.00
07/08/2009	€ / R On 15-March-10	9.95	Put	Currency Future	64	52	64	52	0.00
07/08/2009	€ / R On 15-March-10	10.95	Call	Currency Future	1178	1336	1178	1336	0.00
07/08/2009	€ / R On 15-March-10	10.95	Put	Currency Future	273	207	273	207	0.00
07/08/2009	€ / R On 15-March-10	12.95	Call	Currency Future	400	455	400	455	0.00
07/08/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1495	1326	1495	1326	0.00
07/08/2009	€ / R On 15-March-10	13.95	Call	Currency Future	254	288	254	288	0.00
07/08/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2349	2159	2349	2159	0.00
07/08/2009	€ / R On 15-March-10	14.95	Call	Currency Future	165	187	165	187	0.00
07/08/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3260	3058	3260	3058	0.00
07/08/2009	€ / R On 15-March-10	15.95	Call	Currency Future	112	129	112	129	0.00
07/08/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4208	3999	4208	3999	0.00
07/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	4063	4282	4063	4282	0.00
07/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	4	3	4	3	0.00
07/08/2009	€ / R On 14-December-09	8.60	Call	Currency Future	3073	3291	3073	3291	0.00
07/08/2009	€ / R On 14-December-09	8.60	Put	Currency Future	14	11	14	11	0.00
07/08/2009	€ / R On 14-December-09	9.60	Call	Currency Future	2093	2308	2093	2308	0.00
07/08/2009	€ / R On 14-December-09	9.60	Put	Currency Future	34	28	34	28	0.00
07/08/2009	€ / R On 14-December-09	15.60	Call	Currency Future	28	37	28	37	0.00
07/08/2009	€ / R On 14-December-09	15.60	Put	Currency Future	3970	3757	3970	3757	0.00
07/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	4063	4282	4063	4282	0.00
07/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	4	3	4	3	0.00
07/08/2009	€ / R On 15-March-10	7.75	Call	Currency Future	4118	4338	4118	4338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	7.75	Put	Currency Future	13	9	13	9	0.00
07/08/2009	€ / R On 15-March-10	8.75	Call	Currency Future	3134	3356	3134	3356	0.00
07/08/2009	€ / R On 15-March-10	8.75	Put	Currency Future	29	26	29	26	0.00
07/08/2009	€ / R On 15-March-10	9.75	Call	Currency Future	2156	2376	2156	2376	0.00
07/08/2009	€ / R On 15-March-10	9.75	Put	Currency Future	51	47	51	47	0.00
07/08/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1316	1488	1316	1488	0.00
07/08/2009	€ / R On 15-March-10	10.75	Put	Currency Future	211	159	211	159	0.00
07/08/2009	€ / R On 15-March-10	12.75	Call	Currency Future	442	503	442	503	0.00
07/08/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1337	1173	1337	1173	0.00
07/08/2009	€ / R On 15-March-10	13.75	Call	Currency Future	277	314	277	314	0.00
07/08/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2173	1984	2173	1984	0.00
07/08/2009	€ / R On 15-March-10	14.75	Call	Currency Future	179	204	179	204	0.00
07/08/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3074	2874	3074	2874	0.00
07/08/2009	€ / R On 15-March-10	15.75	Call	Currency Future	122	138	122	138	0.00
07/08/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4017	3809	4017	3809	0.00
07/08/2009	€ / R On 14-September-09	10.95	Call	Currency Future	606	784	606	784	0.00
07/08/2009	€ / R On 14-September-09	10.95	Put	Currency Future	100	61	100	61	0.00
07/08/2009	€ / R On 14-December-09	7.50	Call	Currency Future	4162	4381	4162	4381	0.00
07/08/2009	€ / R On 14-December-09	7.50	Put	Currency Future	3	2	3	2	0.00
07/08/2009	€ / R On 14-December-09	8.50	Call	Currency Future	3171	3390	3171	3390	0.00
07/08/2009	€ / R On 14-December-09	8.50	Put	Currency Future	13	10	13	10	0.00
07/08/2009	€ / R On 14-December-09	9.50	Call	Currency Future	2190	2405	2190	2405	0.00
07/08/2009	€ / R On 14-December-09	9.50	Put	Currency Future	31	26	31	26	0.00
07/08/2009	€ / R On 14-December-09	10.50	Call	Currency Future	1260	1458	1260	1458	0.00
07/08/2009	€ / R On 14-December-09	10.50	Put	Currency Future	101	78	101	78	0.00
07/08/2009	€ / R On 14-December-09	14.50	Call	Currency Future	69	86	69	86	0.00
07/08/2009	€ / R On 14-December-09	14.50	Put	Currency Future	2910	2707	2910	2707	0.00
07/08/2009	€ / R On 14-December-09	15.50	Call	Currency Future	31	40	31	40	0.00
07/08/2009	€ / R On 14-December-09	15.50	Put	Currency Future	3872	3660	3872	3660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	7.70	Call	Currency Future	4167	4387	4167	4387	0.00
07/08/2009	€ / R On 15-March-10	7.70	Put	Currency Future	12	8	12	8	0.00
07/08/2009	€ / R On 15-March-10	8.70	Call	Currency Future	3183	3405	3183	3405	0.00
07/08/2009	€ / R On 15-March-10	8.70	Put	Currency Future	28	25	28	25	0.00
07/08/2009	€ / R On 15-March-10	9.70	Call	Currency Future	2204	2425	2204	2425	0.00
07/08/2009	€ / R On 15-March-10	9.70	Put	Currency Future	50	45	50	45	0.00
07/08/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1353	1527	1353	1527	0.00
07/08/2009	€ / R On 15-March-10	10.70	Put	Currency Future	198	148	198	148	0.00
07/08/2009	€ / R On 15-March-10	12.70	Call	Currency Future	453	516	453	516	0.00
07/08/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1298	1136	1298	1136	0.00
07/08/2009	€ / R On 15-March-10	13.70	Call	Currency Future	283	321	283	321	0.00
07/08/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2129	1941	2129	1941	0.00
07/08/2009	€ / R On 15-March-10	14.70	Call	Currency Future	182	208	182	208	0.00
07/08/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3028	2829	3028	2829	0.00
07/08/2009	€ / R On 15-March-10	15.70	Call	Currency Future	124	140	124	140	0.00
07/08/2009	€ / R On 15-March-10	15.70	Put	Currency Future	3969	3761	3969	3761	0.00
07/08/2009	€ / R On 14-September-09	10.75	Call	Currency Future	768	959	768	959	0.00
07/08/2009	€ / R On 14-September-09	10.75	Put	Currency Future	62	36	62	36	0.00
07/08/2009	€ / R On 14-September-09	10.85	Call	Currency Future	685	870	685	870	0.00
07/08/2009	€ / R On 14-September-09	10.85	Put	Currency Future	79	47	79	47	0.00
07/08/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4361	4581	4361	4581	0.00
07/08/2009	€ / R On 14-December-09	7.30	Put	Currency Future	2	1	2	1	0.00
07/08/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3369	3588	3369	3588	0.00
07/08/2009	€ / R On 14-December-09	8.30	Put	Currency Future	10	8	10	8	0.00
07/08/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2385	2601	2385	2601	0.00
07/08/2009	€ / R On 14-December-09	9.30	Put	Currency Future	26	22	26	22	0.00
07/08/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1438	1641	1438	1641	0.00
07/08/2009	€ / R On 14-December-09	10.30	Put	Currency Future	80	61	80	61	0.00
07/08/2009	€ / R On 14-December-09	14.30	Call	Currency Future	81	101	81	101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2722	2522	2722	2522	0.00
07/08/2009	€ / R On 14-December-09	15.30	Call	Currency Future	36	46	36	46	0.00
07/08/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3677	3467	3677	3467	0.00
07/08/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4363	4585	4363	4585	0.00
07/08/2009	€ / R On 15-March-10	7.50	Put	Currency Future	8	5	8	5	0.00
07/08/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3379	3601	3379	3601	0.00
07/08/2009	€ / R On 15-March-10	8.50	Put	Currency Future	25	22	25	22	0.00
07/08/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2399	2620	2399	2620	0.00
07/08/2009	€ / R On 15-March-10	9.50	Put	Currency Future	44	41	44	41	0.00
07/08/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1506	1689	1506	1689	0.00
07/08/2009	€ / R On 15-March-10	10.50	Put	Currency Future	152	110	152	110	0.00
07/08/2009	€ / R On 15-March-10	12.50	Call	Currency Future	502	571	502	571	0.00
07/08/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1147	992	1147	992	0.00
07/08/2009	€ / R On 15-March-10	13.50	Call	Currency Future	309	351	309	351	0.00
07/08/2009	€ / R On 15-March-10	13.50	Put	Currency Future	1955	1771	1955	1771	0.00
07/08/2009	€ / R On 15-March-10	14.50	Call	Currency Future	198	226	198	226	0.00
07/08/2009	€ / R On 15-March-10	14.50	Put	Currency Future	2844	2647	2844	2647	0.00
07/08/2009	€ / R On 15-March-10	15.50	Call	Currency Future	133	151	133	151	0.00
07/08/2009	€ / R On 15-March-10	15.50	Put	Currency Future	3778	3572	3778	3572	0.00
07/08/2009	€ / R On 14-September-09	10.70	Call	Currency Future	810	1004	810	1004	0.00
07/08/2009	€ / R On 14-September-09	10.70	Put	Currency Future	54	32	54	32	0.00
07/08/2009	€ / R On 14-September-09	10.80	Call	Currency Future	726	914	726	914	0.00
07/08/2009	€ / R On 14-September-09	10.80	Put	Currency Future	70	42	70	42	0.00
07/08/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4460	4680	4460	4680	0.00
07/08/2009	€ / R On 14-December-09	7.20	Put	Currency Future	2	1	2	1	0.00
07/08/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3468	3687	3468	3687	0.00
07/08/2009	€ / R On 14-December-09	8.20	Put	Currency Future	9	7	9	7	0.00
07/08/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2483	2700	2483	2700	0.00
07/08/2009	€ / R On 14-December-09	9.20	Put	Currency Future	24	20	24	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
07/08/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1529	1733	1529	1733	0.00
07/08/2009	€ / R On 14-December-09	10.20	Put	Currency Future	70	54	70	54	0.00
07/08/2009	€ / R On 14-December-09	14.20	Call	Currency Future	88	109	88	109	0.00
07/08/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2629	2430	2629	2430	0.00
07/08/2009	€ / R On 14-December-09	15.20	Call	Currency Future	39	50	39	50	0.00
07/08/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3580	3371	3580	3371	0.00
07/08/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4511	4733	4511	4733	0.00
07/08/2009	€ / R On 15-March-10	7.35	Put	Currency Future	6	4	6	4	0.00
07/08/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3527	3749	3527	3749	0.00
07/08/2009	€ / R On 15-March-10	8.35	Put	Currency Future	22	20	22	20	0.00
07/08/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2546	2767	2546	2767	0.00
07/08/2009	€ / R On 15-March-10	9.35	Put	Currency Future	41	38	41	38	0.00
07/08/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1627	1816	1627	1816	0.00
07/08/2009	€ / R On 15-March-10	10.35	Put	Currency Future	122	87	122	87	0.00
07/08/2009	€ / R On 15-March-10	12.35	Call	Currency Future	542	618	542	618	0.00
07/08/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1038	889	1038	889	0.00
07/08/2009	€ / R On 15-March-10	13.35	Call	Currency Future	331	376	331	376	0.00
07/08/2009	€ / R On 15-March-10	13.35	Put	Currency Future	1826	1646	1826	1646	0.00
07/08/2009	€ / R On 15-March-10	14.35	Call	Currency Future	212	242	212	242	0.00
07/08/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2707	2513	2707	2513	0.00
07/08/2009	€ / R On 15-March-10	15.35	Call	Currency Future	141	160	141	160	0.00
07/08/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3636	3431	3636	3431	0.00
07/08/2009	€ / R On 14-September-09	7.00	Call	Currency Future	4456	4673	4456	4673	0.00
07/08/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3456	3673	3456	3673	0.00
07/08/2009	€ / R On 14-September-09	8.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	9.00	Call	Currency Future	2458	2674	2458	2674	0.00
07/08/2009	€ / R On 14-September-09	9.00	Put	Currency Future	2	1	2	1	0.00
07/08/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1469	1682	1469	1682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	10.00	Put	Currency Future	13	9	13	9	0.00
07/08/2009	€ / R On 14-September-09	15.00	Call	Currency Future	3	4	3	4	0.00
07/08/2009	€ / R On 14-September-09	15.00	Put	Currency Future	3547	3331	3547	3331	0.00
07/08/2009	€ / R On 14-September-09	17.00	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.00	Put	Currency Future	5545	5328	5545	5328	0.00
07/08/2009	€ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.00	Put	Currency Future	7544	7327	7544	7327	0.00
07/08/2009	€ / R On 14-December-09	17.20	Call	Currency Future	14	16	14	16	0.00
07/08/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5555	5337	5555	5337	0.00
07/08/2009	€ / R On 14-December-09	19.20	Call	Currency Future	7	7	7	7	0.00
07/08/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7548	7328	7548	7328	0.00
07/08/2009	€ / R On 15-March-10	17.35	Call	Currency Future	62	73	62	73	0.00
07/08/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5558	5343	5558	5343	0.00
07/08/2009	€ / R On 15-March-10	19.35	Call	Currency Future	20	25	20	25	0.00
07/08/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7516	7296	7516	7296	0.00
07/08/2009	€ / R On 14-September-09	7.15	Call	Currency Future	4306	4523	4306	4523	0.00
07/08/2009	€ / R On 14-September-09	7.15	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.15	Call	Currency Future	3306	3523	3306	3523	0.00
07/08/2009	€ / R On 14-September-09	8.15	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	9.15	Call	Currency Future	2309	2525	2309	2525	0.00
07/08/2009	€ / R On 14-September-09	9.15	Put	Currency Future	3	2	3	2	0.00
07/08/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1323	1535	1323	1535	0.00
07/08/2009	€ / R On 14-September-09	10.15	Put	Currency Future	16	12	16	12	0.00
07/08/2009	€ / R On 14-September-09	15.15	Call	Currency Future	3	4	3	4	0.00
07/08/2009	€ / R On 14-September-09	15.15	Put	Currency Future	3697	3481	3697	3481	0.00
07/08/2009	€ / R On 14-September-09	17.15	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.15	Put	Currency Future	5695	5478	5695	5478	0.00
07/08/2009	€ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.15	Put	Currency Future	7694	7477	7694	7477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	17.30	Call	Currency Future	14	15	14	15	0.00
07/08/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5655	5436	5655	5436	0.00
07/08/2009	€ / R On 14-December-09	19.30	Call	Currency Future	6	7	6	7	0.00
07/08/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7648	7428	7648	7428	0.00
07/08/2009	€ / R On 15-March-10	17.50	Call	Currency Future	59	69	59	69	0.00
07/08/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5704	5489	5704	5489	0.00
07/08/2009	€ / R On 15-March-10	19.50	Call	Currency Future	19	23	19	23	0.00
07/08/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7664	7443	7664	7443	0.00
07/08/2009	€ / R On 14-September-09	7.25	Call	Currency Future	4206	4423	4206	4423	0.00
07/08/2009	€ / R On 14-September-09	7.25	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.25	Call	Currency Future	3206	3423	3206	3423	0.00
07/08/2009	€ / R On 14-September-09	8.25	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	9.25	Call	Currency Future	2210	2425	2210	2425	0.00
07/08/2009	€ / R On 14-September-09	9.25	Put	Currency Future	3	2	3	2	0.00
07/08/2009	€ / R On 14-September-09	10.25	Call	Currency Future	1226	1437	1226	1437	0.00
07/08/2009	€ / R On 14-September-09	10.25	Put	Currency Future	19	14	19	14	0.00
07/08/2009	€ / R On 14-September-09	15.25	Call	Currency Future	3	3	3	3	0.00
07/08/2009	€ / R On 14-September-09	15.25	Put	Currency Future	3796	3581	3796	3581	0.00
07/08/2009	€ / R On 14-September-09	17.25	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.25	Put	Currency Future	5795	5578	5795	5578	0.00
07/08/2009	€ / R On 14-September-09	19.25	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.25	Put	Currency Future	7794	7577	7794	7577	0.00
07/08/2009	€ / R On 14-December-09	7.40	Call	Currency Future	4261	4481	4261	4481	0.00
07/08/2009	€ / R On 14-December-09	7.40	Put	Currency Future	3	2	3	2	0.00
07/08/2009	€ / R On 14-December-09	8.40	Call	Currency Future	3270	3489	3270	3489	0.00
07/08/2009	€ / R On 14-December-09	8.40	Put	Currency Future	11	9	11	9	0.00
07/08/2009	€ / R On 14-December-09	9.40	Call	Currency Future	2287	2503	2287	2503	0.00
07/08/2009	€ / R On 14-December-09	9.40	Put	Currency Future	28	24	28	24	0.00
07/08/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1348	1549	1348	1549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	10.40	Put	Currency Future	90	69	90	69	0.00
07/08/2009	€ / R On 14-December-09	15.40	Call	Currency Future	33	43	33	43	0.00
07/08/2009	€ / R On 14-December-09	15.40	Put	Currency Future	3775	3563	3775	3563	0.00
07/08/2009	€ / R On 14-December-09	17.40	Call	Currency Future	13	15	13	15	0.00
07/08/2009	€ / R On 14-December-09	17.40	Put	Currency Future	5754	5535	5754	5535	0.00
07/08/2009	€ / R On 14-December-09	19.40	Call	Currency Future	6	7	6	7	0.00
07/08/2009	€ / R On 14-December-09	19.40	Put	Currency Future	7747	7527	7747	7527	0.00
07/08/2009	€ / R On 15-March-10	7.60	Call	Currency Future	4265	4486	4265	4486	0.00
07/08/2009	€ / R On 15-March-10	7.60	Put	Currency Future	10	7	10	7	0.00
07/08/2009	€ / R On 15-March-10	8.60	Call	Currency Future	3281	3503	3281	3503	0.00
07/08/2009	€ / R On 15-March-10	8.60	Put	Currency Future	26	24	26	24	0.00
07/08/2009	€ / R On 15-March-10	9.60	Call	Currency Future	2302	2522	2302	2522	0.00
07/08/2009	€ / R On 15-March-10	9.60	Put	Currency Future	47	43	47	43	0.00
07/08/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1429	1607	1429	1607	0.00
07/08/2009	€ / R On 15-March-10	10.60	Put	Currency Future	174	128	174	128	0.00
07/08/2009	€ / R On 15-March-10	13.60	Call	Currency Future	296	335	296	335	0.00
07/08/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2041	1856	2041	1856	0.00
07/08/2009	€ / R On 15-March-10	15.60	Call	Currency Future	128	146	128	146	0.00
07/08/2009	€ / R On 15-March-10	15.60	Put	Currency Future	3874	3666	3874	3666	0.00
07/08/2009	€ / R On 15-March-10	17.60	Call	Currency Future	57	66	57	66	0.00
07/08/2009	€ / R On 15-March-10	17.60	Put	Currency Future	5802	5587	5802	5587	0.00
07/08/2009	€ / R On 15-March-10	19.60	Call	Currency Future	17	21	17	21	0.00
07/08/2009	€ / R On 15-March-10	19.60	Put	Currency Future	7763	7542	7763	7542	0.00
07/08/2009	€ / R On 14-September-09	7.30	Call	Currency Future	4156	4373	4156	4373	0.00
07/08/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.30	Call	Currency Future	3157	3373	3157	3373	0.00
07/08/2009	€ / R On 14-September-09	8.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	9.30	Call	Currency Future	2160	2375	2160	2375	0.00
07/08/2009	€ / R On 14-September-09	9.30	Put	Currency Future	4	3	4	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
07/08/2009	€ / R On 14-September-09	10.30	Call	Currency Future	1177	1388	1177	1388	0.00
07/08/2009	€ / R On 14-September-09	10.30	Put	Currency Future	21	15	21	15	0.00
07/08/2009	€ / R On 14-September-09	15.30	Call	Currency Future	3	3	3	3	0.00
07/08/2009	€ / R On 14-September-09	15.30	Put	Currency Future	3846	3631	3846	3631	0.00
07/08/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.30	Put	Currency Future	5845	5628	5845	5628	0.00
07/08/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.30	Put	Currency Future	7844	7627	7844	7627	0.00
07/08/2009	€ / R On 14-December-09	17.50	Call	Currency Future	13	14	13	14	0.00
07/08/2009	€ / R On 14-December-09	17.50	Put	Currency Future	5854	5635	5854	5635	0.00
07/08/2009	€ / R On 14-December-09	19.50	Call	Currency Future	6	7	6	7	0.00
07/08/2009	€ / R On 14-December-09	19.50	Put	Currency Future	7847	7627	7847	7627	0.00
07/08/2009	€ / R On 15-March-10	17.70	Call	Currency Future	54	64	54	64	0.00
07/08/2009	€ / R On 15-March-10	17.70	Put	Currency Future	5900	5684	5900	5684	0.00
07/08/2009	€ / R On 15-March-10	19.70	Call	Currency Future	16	20	16	20	0.00
07/08/2009	€ / R On 15-March-10	19.70	Put	Currency Future	7862	7641	7862	7641	0.00
07/08/2009	€ / R On 14-September-09	7.50	Call	Currency Future	3956	4173	3956	4173	0.00
07/08/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.50	Call	Currency Future	2957	3173	2957	3173	0.00
07/08/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1	0	1	0	0.00
07/08/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1962	2177	1962	2177	0.00
07/08/2009	€ / R On 14-September-09	9.50	Put	Currency Future	6	4	6	4	0.00
07/08/2009	€ / R On 14-September-09	10.50	Call	Currency Future	988	1194	988	1194	0.00
07/08/2009	€ / R On 14-September-09	10.50	Put	Currency Future	32	21	32	21	0.00
07/08/2009	€ / R On 14-September-09	15.50	Call	Currency Future	2	3	2	3	0.00
07/08/2009	€ / R On 14-September-09	15.50	Put	Currency Future	4046	3830	4046	3830	0.00
07/08/2009	€ / R On 14-September-09	17.50	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.50	Put	Currency Future	6044	5828	6044	5828	0.00
07/08/2009	€ / R On 14-September-09	19.50	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
07/08/2009	€ / R On 14-September-09	19.50	Put	Currency Future	8044	7827	8044	7827	0.00
07/08/2009	€ / R On 14-December-09	17.65	Call	Currency Future	12	13	12	13	0.00
07/08/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6003	5784	6003	5784	0.00
07/08/2009	€ / R On 14-December-09	19.65	Call	Currency Future	6	6	6	6	0.00
07/08/2009	€ / R On 14-December-09	19.65	Put	Currency Future	7997	7777	7997	7777	0.00
07/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	4020	4240	4020	4240	0.00
07/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	16	11	16	11	0.00
07/08/2009	€ / R On 15-March-10	17.85	Call	Currency Future	51	60	51	60	0.00
07/08/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6047	5831	6047	5831	0.00
07/08/2009	€ / R On 15-March-10	19.85	Call	Currency Future	15	18	15	18	0.00
07/08/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8010	7789	8010	7789	0.00
07/08/2009	€ / R On 14-September-09	7.55	Call	Currency Future	3906	4123	3906	4123	0.00
07/08/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.55	Call	Currency Future	2907	3123	2907	3123	0.00
07/08/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1	0	1	0	0.00
07/08/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1912	2127	1912	2127	0.00
07/08/2009	€ / R On 14-September-09	9.55	Put	Currency Future	6	4	6	4	0.00
07/08/2009	€ / R On 14-September-09	10.55	Call	Currency Future	943	1146	943	1146	0.00
07/08/2009	€ / R On 14-September-09	10.55	Put	Currency Future	36	23	36	23	0.00
07/08/2009	€ / R On 14-September-09	15.55	Call	Currency Future	2	3	2	3	0.00
07/08/2009	€ / R On 14-September-09	15.55	Put	Currency Future	4096	3880	4096	3880	0.00
07/08/2009	€ / R On 14-September-09	17.55	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.55	Put	Currency Future	6094	5878	6094	5878	0.00
07/08/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.55	Put	Currency Future	8094	7877	8094	7877	0.00
07/08/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2857	3073	2857	3073	0.00
07/08/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1863	2078	1863	2078	0.00
07/08/2009	€ / R On 14-September-09	9.60	Put	Currency Future	7	5	7	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-September-09	15.60	Call	Currency Future	2	3	2	3	0.00
07/08/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4146	3930	4146	3930	0.00
07/08/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6144	5928	6144	5928	0.00
07/08/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8144	7927	8144	7927	0.00
07/08/2009	€ / R On 14-December-09	17.75	Call	Currency Future	12	13	12	13	0.00
07/08/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6103	5884	6103	5884	0.00
07/08/2009	€ / R On 14-December-09	19.75	Call	Currency Future	5	6	5	6	0.00
07/08/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8097	7877	8097	7877	0.00
07/08/2009	€ / R On 15-March-10	17.95	Call	Currency Future	48	58	48	58	0.00
07/08/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6144	5929	6144	5929	0.00
07/08/2009	€ / R On 15-March-10	19.95	Call	Currency Future	14	17	14	17	0.00
07/08/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8109	7888	8109	7888	0.00
07/08/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3756	3973	3756	3973	0.00
07/08/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2757	2973	2757	2973	0.00
07/08/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1764	1979	1764	1979	0.00
07/08/2009	€ / R On 14-September-09	9.70	Put	Currency Future	8	6	8	6	0.00
07/08/2009	€ / R On 14-September-09	15.70	Call	Currency Future	2	2	2	2	0.00
07/08/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4246	4030	4246	4030	0.00
07/08/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6244	6028	6244	6028	0.00
07/08/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8244	8027	8244	8027	0.00
07/08/2009	€ / R On 14-December-09	17.90	Call	Currency Future	11	12	11	12	0.00
07/08/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6252	6033	6252	6033	0.00
07/08/2009	€ / R On 14-December-09	19.90	Call	Currency Future	5	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8246	8026	8246	8026	0.00
07/08/2009	€ / R On 15-March-10	18.10	Call	Currency Future	44	55	44	55	0.00
07/08/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6289	6076	6289	6076	0.00
07/08/2009	€ / R On 15-March-10	20.10	Call	Currency Future	13	15	13	15	0.00
07/08/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8258	8036	8258	8036	0.00
07/08/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3806	4023	3806	4023	0.00
07/08/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2807	3023	2807	3023	0.00
07/08/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1813	2028	1813	2028	0.00
07/08/2009	€ / R On 14-September-09	9.65	Put	Currency Future	7	5	7	5	0.00
07/08/2009	€ / R On 14-September-09	10.65	Call	Currency Future	854	1050	854	1050	0.00
07/08/2009	€ / R On 14-September-09	10.65	Put	Currency Future	48	28	48	28	0.00
07/08/2009	€ / R On 14-September-09	15.65	Call	Currency Future	2	2	2	2	0.00
07/08/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4196	3980	4196	3980	0.00
07/08/2009	€ / R On 14-September-09	17.65	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6194	5978	6194	5978	0.00
07/08/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8194	7977	8194	7977	0.00
07/08/2009	€ / R On 14-December-09	17.85	Call	Currency Future	11	13	11	13	0.00
07/08/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6202	5983	6202	5983	0.00
07/08/2009	€ / R On 14-December-09	19.85	Call	Currency Future	5	6	5	6	0.00
07/08/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8196	7976	8196	7976	0.00
07/08/2009	€ / R On 15-March-10	18.05	Call	Currency Future	46	56	46	56	0.00
07/08/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6241	6027	6241	6027	0.00
07/08/2009	€ / R On 15-March-10	20.05	Call	Currency Future	13	16	13	16	0.00
07/08/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8208	7987	8208	7987	0.00
07/08/2009	€ / R On 14-September-09	7.40	Call	Currency Future	4056	4273	4056	4273	0.00
07/08/2009	€ / R On 14-September-09	7.40	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
07/08/2009	€ / R On 14-September-09	8.40	Call	Currency Future	3057	3273	3057	3273	0.00
07/08/2009	€ / R On 14-September-09	8.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	10.40	Call	Currency Future	1081	1291	1081	1291	0.00
07/08/2009	€ / R On 14-September-09	10.40	Put	Currency Future	25	18	25	18	0.00
07/08/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.40	Put	Currency Future	5944	5728	5944	5728	0.00
07/08/2009	€ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.40	Put	Currency Future	7944	7727	7944	7727	0.00
07/08/2009	€ / R On 14-September-09	7.20	Call	Currency Future	4256	4473	4256	4473	0.00
07/08/2009	€ / R On 14-September-09	7.20	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.20	Call	Currency Future	3256	3473	3256	3473	0.00
07/08/2009	€ / R On 14-September-09	8.20	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	9.20	Call	Currency Future	2259	2475	2259	2475	0.00
07/08/2009	€ / R On 14-September-09	9.20	Put	Currency Future	3	2	3	2	0.00
07/08/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1274	1486	1274	1486	0.00
07/08/2009	€ / R On 14-September-09	10.20	Put	Currency Future	18	13	18	13	0.00
07/08/2009	€ / R On 14-September-09	15.20	Call	Currency Future	3	4	3	4	0.00
07/08/2009	€ / R On 14-September-09	15.20	Put	Currency Future	3747	3531	3747	3531	0.00
07/08/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.20	Put	Currency Future	5745	5528	5745	5528	0.00
07/08/2009	€ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.20	Put	Currency Future	7744	7527	7744	7527	0.00
07/08/2009	€ / R On 14-December-09	17.60	Call	Currency Future	12	14	12	14	0.00
07/08/2009	€ / R On 14-December-09	17.60	Put	Currency Future	5954	5734	5954	5734	0.00
07/08/2009	€ / R On 14-December-09	19.60	Call	Currency Future	6	6	6	6	0.00
07/08/2009	€ / R On 14-December-09	19.60	Put	Currency Future	7947	7727	7947	7727	0.00
07/08/2009	€ / R On 15-March-10	17.80	Call	Currency Future	52	61	52	61	0.00
07/08/2009	€ / R On 15-March-10	17.80	Put	Currency Future	5998	5782	5998	5782	0.00
07/08/2009	€ / R On 15-March-10	19.80	Call	Currency Future	15	19	15	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	19.80	Put	Currency Future	7961	7739	7961	7739	0.00
07/08/2009	€ / R On 14-September-09	7.05	Call	Currency Future	4406	4623	4406	4623	0.00
07/08/2009	€ / R On 14-September-09	7.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	8.05	Call	Currency Future	3406	3623	3406	3623	0.00
07/08/2009	€ / R On 14-September-09	8.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	9.05	Call	Currency Future	2408	2624	2408	2624	0.00
07/08/2009	€ / R On 14-September-09	9.05	Put	Currency Future	2	2	2	2	0.00
07/08/2009	€ / R On 14-September-09	10.05	Call	Currency Future	1420	1633	1420	1633	0.00
07/08/2009	€ / R On 14-September-09	10.05	Put	Currency Future	14	10	14	10	0.00
07/08/2009	€ / R On 14-September-09	15.05	Call	Currency Future	3	4	3	4	0.00
07/08/2009	€ / R On 14-September-09	15.05	Put	Currency Future	3597	3381	3597	3381	0.00
07/08/2009	€ / R On 14-September-09	17.05	Call	Currency Future	1	1	1	1	0.00
07/08/2009	€ / R On 14-September-09	17.05	Put	Currency Future	5595	5378	5595	5378	0.00
07/08/2009	€ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
07/08/2009	€ / R On 14-September-09	19.05	Put	Currency Future	7594	7377	7594	7377	0.00
07/08/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4410	4630	4410	4630	0.00
07/08/2009	€ / R On 14-December-09	7.25	Put	Currency Future	2	1	2	1	0.00
07/08/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3418	3637	3418	3637	0.00
07/08/2009	€ / R On 14-December-09	8.25	Put	Currency Future	10	8	10	8	0.00
07/08/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1483	1687	1483	1687	0.00
07/08/2009	€ / R On 14-December-09	10.25	Put	Currency Future	75	58	75	58	0.00
07/08/2009	€ / R On 14-December-09	17.25	Call	Currency Future	14	16	14	16	0.00
07/08/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5605	5386	5605	5386	0.00
07/08/2009	€ / R On 14-December-09	19.25	Call	Currency Future	6	7	6	7	0.00
07/08/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7598	7378	7598	7378	0.00
07/08/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4412	4634	4412	4634	0.00
07/08/2009	€ / R On 15-March-10	7.45	Put	Currency Future	7	5	7	5	0.00
07/08/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3429	3651	3429	3651	0.00
07/08/2009	€ / R On 15-March-10	8.45	Put	Currency Future	24	21	24	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2448	2669	2448	2669	0.00
07/08/2009	€ / R On 15-March-10	9.45	Put	Currency Future	43	40	43	40	0.00
07/08/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1546	1731	1546	1731	0.00
07/08/2009	€ / R On 15-March-10	10.45	Put	Currency Future	141	102	141	102	0.00
07/08/2009	€ / R On 15-March-10	13.45	Call	Currency Future	316	359	316	359	0.00
07/08/2009	€ / R On 15-March-10	13.45	Put	Currency Future	1912	1729	1912	1729	0.00
07/08/2009	€ / R On 15-March-10	15.45	Call	Currency Future	136	154	136	154	0.00
07/08/2009	€ / R On 15-March-10	15.45	Put	Currency Future	3731	3525	3731	3525	0.00
07/08/2009	€ / R On 15-March-10	17.45	Call	Currency Future	60	70	60	70	0.00
07/08/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5655	5441	5655	5441	0.00
07/08/2009	€ / R On 15-March-10	19.45	Call	Currency Future	19	24	19	24	0.00
07/08/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7614	7394	7614	7394	0.00
07/08/2009	€ / R On 14-December-09	7.35	Call	Currency Future	4311	4531	4311	4531	0.00
07/08/2009	€ / R On 14-December-09	7.35	Put	Currency Future	2	1	2	1	0.00
07/08/2009	€ / R On 14-December-09	8.35	Call	Currency Future	3319	3538	3319	3538	0.00
07/08/2009	€ / R On 14-December-09	8.35	Put	Currency Future	11	9	11	9	0.00
07/08/2009	€ / R On 14-December-09	9.35	Call	Currency Future	2336	2552	2336	2552	0.00
07/08/2009	€ / R On 14-December-09	9.35	Put	Currency Future	27	23	27	23	0.00
07/08/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1393	1595	1393	1595	0.00
07/08/2009	€ / R On 14-December-09	10.35	Put	Currency Future	85	65	85	65	0.00
07/08/2009	€ / R On 14-December-09	15.35	Call	Currency Future	35	45	35	45	0.00
07/08/2009	€ / R On 14-December-09	15.35	Put	Currency Future	3726	3515	3726	3515	0.00
07/08/2009	€ / R On 14-December-09	17.35	Call	Currency Future	13	15	13	15	0.00
07/08/2009	€ / R On 14-December-09	17.35	Put	Currency Future	5705	5486	5705	5486	0.00
07/08/2009	€ / R On 14-December-09	19.35	Call	Currency Future	6	7	6	7	0.00
07/08/2009	€ / R On 14-December-09	19.35	Put	Currency Future	7698	7478	7698	7478	0.00
07/08/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4462	4684	4462	4684	0.00
07/08/2009	€ / R On 15-March-10	7.40	Put	Currency Future	7	4	7	4	0.00
07/08/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3478	3700	3478	3700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 15-March-10	8.40	Put	Currency Future	23	21	23	21	0.00
07/08/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2497	2718	2497	2718	0.00
07/08/2009	€ / R On 15-March-10	9.40	Put	Currency Future	42	39	42	39	0.00
07/08/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1586	1773	1586	1773	0.00
07/08/2009	€ / R On 15-March-10	10.40	Put	Currency Future	132	94	132	94	0.00
07/08/2009	€ / R On 15-March-10	13.40	Call	Currency Future	324	367	324	367	0.00
07/08/2009	€ / R On 15-March-10	13.40	Put	Currency Future	1869	1688	1869	1688	0.00
07/08/2009	€ / R On 15-March-10	15.40	Call	Currency Future	138	157	138	157	0.00
07/08/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3683	3478	3683	3478	0.00
07/08/2009	€ / R On 15-March-10	17.40	Call	Currency Future	61	71	61	71	0.00
07/08/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5606	5392	5606	5392	0.00
07/08/2009	€ / R On 15-March-10	19.40	Call	Currency Future	20	24	20	24	0.00
07/08/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7565	7345	7565	7345	0.00
07/08/2009	€ / R On 15-March-10	7.55	Call	Currency Future	4314	4535	4314	4535	0.00
07/08/2009	€ / R On 15-March-10	7.55	Put	Currency Future	9	6	9	6	0.00
07/08/2009	€ / R On 15-March-10	8.55	Call	Currency Future	3330	3552	3330	3552	0.00
07/08/2009	€ / R On 15-March-10	8.55	Put	Currency Future	25	23	25	23	0.00
07/08/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2350	2571	2350	2571	0.00
07/08/2009	€ / R On 15-March-10	9.55	Put	Currency Future	46	42	46	42	0.00
07/08/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1467	1648	1467	1648	0.00
07/08/2009	€ / R On 15-March-10	10.55	Put	Currency Future	162	119	162	119	0.00
07/08/2009	€ / R On 15-March-10	13.55	Call	Currency Future	303	343	303	343	0.00
07/08/2009	€ / R On 15-March-10	13.55	Put	Currency Future	1998	1813	1998	1813	0.00
07/08/2009	€ / R On 15-March-10	15.55	Call	Currency Future	131	148	131	148	0.00
07/08/2009	€ / R On 15-March-10	15.55	Put	Currency Future	3826	3619	3826	3619	0.00
07/08/2009	€ / R On 15-March-10	17.55	Call	Currency Future	58	67	58	67	0.00
07/08/2009	€ / R On 15-March-10	17.55	Put	Currency Future	5753	5538	5753	5538	0.00
07/08/2009	€ / R On 15-March-10	19.55	Call	Currency Future	18	22	18	22	0.00
07/08/2009	€ / R On 15-March-10	19.55	Put	Currency Future	7713	7493	7713	7493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	€ / R On 14-December-09	7.45	Call	Currency Future	4212	4431	4212	4431	0.00
07/08/2009	€ / R On 14-December-09	7.45	Put	Currency Future	3	2	3	2	0.00
07/08/2009	€ / R On 14-December-09	8.45	Call	Currency Future	3221	3439	3221	3439	0.00
07/08/2009	€ / R On 14-December-09	8.45	Put	Currency Future	12	10	12	10	0.00
07/08/2009	€ / R On 14-December-09	9.45	Call	Currency Future	2238	2454	2238	2454	0.00
07/08/2009	€ / R On 14-December-09	9.45	Put	Currency Future	30	25	30	25	0.00
07/08/2009	€ / R On 14-December-09	15.45	Call	Currency Future	32	41	32	41	0.00
07/08/2009	€ / R On 14-December-09	15.45	Put	Currency Future	3823	3612	3823	3612	0.00
07/08/2009	€ / R On 14-December-09	17.45	Call	Currency Future	13	15	13	15	0.00
07/08/2009	€ / R On 14-December-09	17.45	Put	Currency Future	5804	5585	5804	5585	0.00
07/08/2009	€ / R On 14-December-09	19.45	Call	Currency Future	6	7	6	7	0.00
07/08/2009	€ / R On 14-December-09	19.45	Put	Currency Future	7797	7577	7797	7577	0.00
07/08/2009	€ / R On 15-March-10	17.75	Call	Currency Future	53	62	53	62	0.00
07/08/2009	€ / R On 15-March-10	17.75	Put	Currency Future	5949	5733	5949	5733	0.00
07/08/2009	€ / R On 15-March-10	19.75	Call	Currency Future	16	19	16	19	0.00
07/08/2009	€ / R On 15-March-10	19.75	Put	Currency Future	7911	7690	7911	7690	0.00
07/08/2009	AL13 On 05-November-09			Index Future	247.7500	247.7230	247.7450	247.7230	10.00
07/08/2009	ALBI On 04-February-10			Index Future	300.9300	301.1360	300.9270	301.1360	0.00
07/08/2009	ALBI On 05-November-09			Index Future	295.1800	295.3860	295.1810	295.3860	735.00
07/08/2009	CRD1 On 04-February-10			Index Future	128.8700	128.8910	128.8670	128.8910	0.00
07/08/2009	CRD1 On 05-November-09			Index Future	126.3900	126.4170	126.3930	126.4170	2.00
07/08/2009	GOVI On 04-February-10			jGovi	302.7900	302.9925	302.7890	302.9925	0.00
07/08/2009	GOVI On 05-November-09			jGovi	296.9800	297.1750	296.9765	297.1750	543.00
07/08/2009	ILBI On 05-November-09			Index Future	359.2200	366.1140	359.2170	366.1140	3.00
07/08/2009	J153 On 31-August-10			jSwap	7.8800	7.8790	0.0054	0.0054	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	J157 On 15-September-15			jSwap	8.8200	8.8390	0.0219	0.0210	0.00
07/08/2009	J186 On 21-December-26			jSwap	8.4700	8.5110	0.0870	0.0908	0.00
07/08/2009	J201 On 22-December-14			jSwap	8.6800	8.6990	0.0517	0.0525	0.00
07/08/2009	J203 On 15-September-17			jSwap	8.9400	8.9740	0.0887	0.0905	0.00
07/08/2009	J204 On 21-December-18			jSwap	8.9400	8.9680	0.0925	0.0945	0.00
07/08/2009	J207 On 15-January-20			jSwap	8.9300	8.9600	0.0631	0.0653	0.00
07/08/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
07/08/2009	JFRA On 04-February-10			jFra	7.3500	7.3400	0.0180	0.0180	0.00
07/08/2009	JFRA On 06-May-10			jFra	7.4500	7.4570	0.0182	0.0183	0.00
07/08/2009	JFRA On 05-August-10			jFra	7.7100	7.7140	0.0189	0.0189	0.00
07/08/2009	JFRA On 05-November-09			jFra	7.3700	7.3610	0.0180	0.0180	0.00
07/08/2009	JFRA On 04-November-10			jFra	8.0100	8.0040	0.0196	0.0196	0.00
07/08/2009	JN02 On 04-February-10			jNote	8.0900	8.1030	0.1480	0.1483	0.00
07/08/2009	JN02 On 05-November-09			jNote	7.9100	7.9150	0.1450	0.1451	0.00
07/08/2009	JN05 On 04-February-10			jNote	8.7900	8.8120	0.3555	0.3564	0.00
07/08/2009	JN05 On 05-November-09			jNote	8.6700	8.6900	0.3520	0.3527	0.00
07/08/2009	JN10 On 04-February-10			jNote	8.9500	8.9910	0.5904	0.5923	0.00
07/08/2009	JN10 On 05-November-09			jNote	8.9000	8.9400	0.5895	0.5913	0.00
07/08/2009	JROD On 31-August-09			jRod	7.2500	7.2500	0.0012	0.0017	0.00
07/08/2009	JROD On 30-September-09			jRod	7.3700	7.3860	0.0008	0.0013	0.00
07/08/2009	JROD On 30-October-09			jRod	7.6000	7.6150	0.0003	0.0008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	JROD On 30-November-09			jRod	7.5500	7.5610	0.0016	0.0020	0.00
07/08/2009	JROD On 31-December-09			jRod	7.7300	7.7420	0.0006	0.0011	0.00
07/08/2009	OTH1 On 04-February-10			Index Future	290.6300	290.9690	290.6310	290.9690	0.00
07/08/2009	OTH1 On 05-November-09			Index Future	285.0500	285.3830	285.0520	285.3830	3.00
07/08/2009	R153 On 05-November-09			Bond Future	9.1300	9.1160	105.4538	105.4616	0.00
07/08/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	0	0	0	0	0.00
07/08/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	2083	2076	2083	2076	0.00
07/08/2009	R155 On 05-November-09			Bond Future	8.0600	8.0480	110.6596	110.6822	0.00
07/08/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	848	864	848	864	0.00
07/08/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	1392	1385	1392	1385	0.00
07/08/2009	R157 On 04-February-10			Bond Future	8.6400	8.6330	126.6501	126.6995	0.00
07/08/2009	R157 On 06-May-10			Bond Future	8.6700	8.6590	122.3777	122.4298	0.00
07/08/2009	R157 On 05-August-10			Bond Future	8.6500	8.6430	125.0884	125.1248	0.00
07/08/2009	R157 On 05-November-09			Bond Future	8.5700	8.5600	124.3602	124.4118	5808.00
07/08/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	919	937	919	937	0.00
07/08/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	5436	5405	5436	5405	0.00
07/08/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	2572	2602	2572	2602	0.00
07/08/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	3382	3359	3382	3359	0.00
07/08/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	2715	2738	2715	2738	0.00
07/08/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2266	2252	2266	2252	0.00
07/08/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	272	284	272	284	0.00
07/08/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	5953	5913	5953	5913	0.00
07/08/2009	R186 On 04-February-10			Bond Future	9.0200	8.9830	114.1679	114.4693	0.00
07/08/2009	R186 On 06-May-10			Bond Future	9.0400	9.0030	116.5169	116.8246	0.00
07/08/2009	R186 On 05-August-10			Bond Future	9.0600	9.0320	113.5952	113.8627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	R186 On 05-November-09			Bond Future	8.9800	8.9440	117.2628	117.5584	11134.00
07/08/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2303	2407	2303	2407	0.00
07/08/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	9852	9655	9852	9655	0.00
07/08/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	6013	6185	6013	6185	0.00
07/08/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	6349	6213	6349	6213	0.00
07/08/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	3207	3380	3207	3380	0.00
07/08/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	1486	1393	1486	1393	0.00
07/08/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	3858	4036	3858	4036	0.00
07/08/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	3620	3502	3620	3502	5000.00
07/08/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	2755	2902	2755	2902	0.00
07/08/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	4927	4778	4927	4778	240.00
07/08/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	407	446	407	446	240.00
07/08/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	13025	12769	13025	12769	0.00
07/08/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	212	236	212	236	5000.00
07/08/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	15659	15387	15659	15387	0.00
07/08/2009	R201 On 04-February-10			Bond Future	8.6700	8.6610	101.4916	101.5307	0.00
07/08/2009	R201 On 06-May-10			Bond Future	8.7000	8.6840	103.5785	103.6197	0.00
07/08/2009	R201 On 05-August-10			Bond Future	8.7400	8.7280	101.2540	101.2789	0.00
07/08/2009	R201 On 05-November-09			Bond Future	8.6100	8.6000	103.9521	103.9888	2.00
07/08/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	528	539	528	539	0.00
07/08/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	5238	5210	5238	5210	0.00
07/08/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	2060	2084	2060	2084	0.00
07/08/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	2793	2775	2793	2775	0.00
07/08/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	2509	2527	2509	2527	0.00
07/08/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1570	1562	1570	1562	0.00
07/08/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	218	227	218	227	0.00
07/08/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	4875	4847	4875	4847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	R203 On 04-February-10			Bond Future	9.1100	9.0970	98.7108	98.7633	0.00
07/08/2009	R203 On 06-May-10			Bond Future	9.1400	9.1310	96.5612	96.6175	0.00
07/08/2009	R203 On 05-August-10			Bond Future	9.1900	9.1730	98.5293	98.5890	0.00
07/08/2009	R203 On 05-November-09			Bond Future	9.0400	9.0310	96.8851	96.9336	1570.00
07/08/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1113	1133	1113	1133	0.00
07/08/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	6018	5986	6018	5986	0.00
07/08/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3128	3162	3128	3162	0.00
07/08/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	3857	3834	3857	3834	0.00
07/08/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	2122	2157	2122	2157	0.00
07/08/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	1799	1775	1799	1775	0.00
07/08/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	122	128	122	128	0.00
07/08/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	8885	8843	8885	8843	0.00
07/08/2009	R204 On 04-February-10			Bond Future	9.1200	9.1100	94.3719	94.4292	0.00
07/08/2009	R204 On 06-May-10			Bond Future	9.1500	9.1430	96.3141	96.3702	0.00
07/08/2009	R204 On 05-August-10			Bond Future	9.2000	9.1890	94.2296	94.2626	0.00
07/08/2009	R204 On 05-November-09			Bond Future	9.0600	9.0530	96.5893	96.6479	1788.00
07/08/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1199	1221	1199	1221	0.00
07/08/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	6667	6632	6667	6632	0.00
07/08/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	3407	3441	3407	3441	0.00
07/08/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	4271	4249	4271	4249	0.00
07/08/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	2026	2046	2026	2046	0.00
07/08/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	1724	1712	1724	1712	0.00
07/08/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	125	132	125	132	0.00
07/08/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	9885	9833	9885	9833	0.00
07/08/2009	R206 On 04-February-10			Bond Future	8.7200	8.7110	96.5143	96.5494	0.00
07/08/2009	R206 On 06-May-10			Bond Future	8.7600	8.7460	98.5023	98.5355	0.00
07/08/2009	R206 On 05-August-10			Bond Future	8.8200	8.8080	96.7198	96.7425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	R206 On 05-November-09			Bond Future	8.6500	8.6390	98.4306	98.4609	1121.00
07/08/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	406	415	406	415	0.00
07/08/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4401	4376	4401	4376	0.00
07/08/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1964	1984	1964	1984	0.00
07/08/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1985	1972	1985	1972	0.00
07/08/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2190	2205	2190	2205	0.00
07/08/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1670	1662	1670	1662	0.00
07/08/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	167	174	167	174	0.00
07/08/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4126	4102	4126	4102	0.00
07/08/2009	R207 On 04-February-10			Bond Future	9.1800	9.1710	88.0831	88.1421	0.00
07/08/2009	R207 On 06-May-10			Bond Future	9.2200	9.2050	89.8902	89.9540	0.00
07/08/2009	R207 On 05-August-10			Bond Future	9.2600	9.2510	88.0454	88.1137	0.00
07/08/2009	R207 On 05-November-09			Bond Future	9.1300	9.1180	90.0253	90.0853	600.00
07/08/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1229	1251	1229	1251	0.00
07/08/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	6947	6911	6947	6911	0.00
07/08/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	4061	4103	4061	4103	0.00
07/08/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3865	3842	3865	3842	0.00
07/08/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	2486	2531	2486	2531	0.00
07/08/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	1152	1129	1152	1129	0.00
07/08/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	114	120	114	120	0.00
07/08/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	10640	10586	10640	10586	0.00
07/08/2009	R208 On 04-February-10			Bond Future	9.2100	9.1970	85.4965	85.5999	0.00
07/08/2009	R208 On 06-May-10			Bond Future	9.2600	9.2430	83.7476	83.8555	0.00
07/08/2009	R208 On 05-August-10			Bond Future	9.3100	9.2900	85.3976	85.5038	0.00
07/08/2009	R208 On 05-November-09			Bond Future	9.1700	9.1520	83.8759	83.9748	5120.00
07/08/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1649	1690	1649	1690	0.00
07/08/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	6144	6082	6144	6082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4059	4123	4059	4123	0.00
07/08/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	4125	4081	4125	4081	0.00
07/08/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	2307	2375	2307	2375	0.00
07/08/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	1186	1147	1186	1147	0.00
07/08/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	194	207	194	207	0.00
07/08/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	9593	9506	9593	9506	0.00
07/08/2009	R209 On 04-February-10			Bond Future	8.5600	8.5350	78.3185	78.4940	0.00
07/08/2009	R209 On 06-May-10			Bond Future	8.5600	8.5400	76.7760	76.9510	0.00
07/08/2009	R209 On 05-August-10			Bond Future	8.5700	8.5510	78.3611	78.4941	0.00
07/08/2009	R209 On 05-November-09			Bond Future	8.5400	8.5150	76.8709	77.0388	3023.00
07/08/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1223	1270	1223	1270	2500.00
07/08/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	10926	10797	10926	10797	0.00
07/08/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	5011	5112	5011	5112	0.00
07/08/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	5521	5447	5521	5447	0.00
07/08/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	2405	2495	2405	2495	0.00
07/08/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	910	868	910	868	0.00
07/08/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	9640	9798	9640	9798	0.00
07/08/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	474	464	474	464	2500.00
07/08/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	246	265	246	265	0.00
07/08/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	12383	12234	12383	12234	0.00
07/08/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	11640	11797	11640	11797	0.00
07/08/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	1000	981	1000	981	0.00
07/08/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	116	127	116	127	5000.00
07/08/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	14969	14812	14969	14812	0.00
07/08/2009	TRT1 On 04-February-10			Index Future	298.9500	299.1490	298.9460	299.1490	0.00
07/08/2009	TRT1 On 05-November-09			Index Future	293.2100	293.4060	293.2070	293.4060	100.00
07/08/2009	ZAAD On 15-March-10			Currency Future	6.8700	6.9348	6.8678	6.9348	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09			Currency Future	6.7400	6.8079	6.7409	6.8079	240955.00
07/08/2009	ZAAD On 14-December-09			Currency Future	6.8100	6.8776	6.8095	6.8776	714.00
07/08/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	356	385	356	385	0.00
07/08/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	438	400	438	400	0.00
07/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	124	154	124	154	0.00
07/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	184	147	184	147	0.00
07/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	252	282	252	282	0.00
07/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	343	305	343	305	0.00
07/08/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	394	430	394	430	0.00
07/08/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	376	345	376	345	0.00
07/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	172	216	172	216	0.00
07/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	131	108	131	108	0.00
07/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	291	331	291	331	0.00
07/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	281	254	281	254	0.00
07/08/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	440	479	440	479	0.00
07/08/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	322	294	322	294	0.00
07/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	203	250	203	250	0.00
07/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	112	92	112	92	0.00
07/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	343	386	343	386	0.00
07/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	233	208	233	208	0.00
07/08/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	491	532	491	532	0.00
07/08/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	273	248	273	248	0.00
07/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	272	324	272	324	0.00
07/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	81	66	81	66	0.00
07/08/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	400	446	400	446	0.00
07/08/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	190	168	190	168	0.00
07/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	518	561	518	561	0.00
07/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	250	226	250	226	0.00
07/08/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	309	364	309	364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	69	56	69	56	0.00
07/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	431	478	431	478	0.00
07/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	171	150	171	150	0.00
07/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	431	478	431	478	0.00
07/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	171	150	171	150	0.00
07/08/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	546	590	546	590	0.00
07/08/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	228	206	228	206	0.00
07/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	389	447	389	447	0.00
07/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	48	40	48	40	0.00
07/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	496	546	496	546	0.00
07/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	137	118	137	118	0.00
07/08/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	576	621	576	621	0.00
07/08/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	208	186	208	186	0.00
07/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	389	447	389	447	0.00
07/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	48	40	48	40	0.00
07/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	496	546	496	546	0.00
07/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	137	118	137	118	0.00
07/08/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	606	653	606	653	0.00
07/08/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	188	168	188	168	0.00
07/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	475	536	475	536	0.00
07/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	34	28	34	28	0.00
07/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	531	582	531	582	0.00
07/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	121	104	121	104	0.00
07/08/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	431	491	431	491	0.00
07/08/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	41	33	41	33	0.00
07/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	531	582	531	582	0.00
07/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	121	104	121	104	0.00
07/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	465	505	465	505	0.00
07/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	297	270	297	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	237	286	237	286	0.00
07/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	96	78	96	78	0.00
07/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	371	415	371	415	0.00
07/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	211	187	211	187	0.00
07/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	272	324	272	324	0.00
07/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	81	66	81	66	0.00
07/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	349	405	349	405	0.00
07/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	58	47	58	47	0.00
07/08/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	463	511	463	511	0.00
07/08/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	153	133	153	133	0.00
07/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	518	561	518	561	0.00
07/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	250	226	250	226	0.00
07/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	349	405	349	405	0.00
07/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	58	47	58	47	0.00
07/08/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	638	686	638	686	0.00
07/08/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	170	151	170	151	0.00
07/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	475	536	475	536	0.00
07/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	34	28	34	28	0.00
07/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	567	619	567	619	0.00
07/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	107	91	107	91	0.00
07/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	465	505	465	505	0.00
07/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	297	270	297	270	0.00
07/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	371	415	371	415	0.00
07/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	211	187	211	187	0.00
07/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	237	286	237	286	0.00
07/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	96	78	96	78	0.00
07/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	343	386	343	386	0.00
07/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	233	208	233	208	0.00
07/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	203	250	203	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	112	92	112	92	0.00
07/08/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	519	581	519	581	0.00
07/08/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	28	23	28	23	0.00
07/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	604	657	604	657	0.00
07/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	95	79	95	79	0.00
07/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	604	657	604	657	0.00
07/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	95	79	95	79	0.00
07/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	564	627	564	627	0.00
07/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	23	19	23	19	0.00
07/08/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	642	697	642	697	0.00
07/08/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	83	69	83	69	0.00
07/08/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	144	184	144	184	0.00
07/08/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	153	126	153	126	0.00
07/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	172	216	172	216	0.00
07/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	131	108	131	108	0.00
07/08/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	316	358	316	358	0.00
07/08/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	257	230	257	230	0.00
07/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	291	331	291	331	0.00
07/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	281	254	281	254	0.00
07/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	271	306	271	306	0.00
07/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	311	278	311	278	0.00
07/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	124	154	124	154	0.00
07/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	184	147	184	147	0.00
07/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	93	116	93	116	0.00
07/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	252	209	252	209	0.00
07/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	252	282	252	282	0.00
07/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	343	305	343	305	0.00
07/08/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	69	87	69	87	0.00
07/08/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	328	280	328	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	93	116	93	116	0.00
07/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	252	209	252	209	0.00
07/08/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	108	134	108	134	0.00
07/08/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	217	176	217	176	0.00
07/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	80	101	80	101	0.00
07/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	289	243	289	243	0.00
07/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	60	76	60	76	0.00
07/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	369	318	369	318	0.00
07/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	80	101	80	101	0.00
07/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	289	243	289	243	0.00
07/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	60	76	60	76	0.00
07/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	369	318	369	318	0.00
07/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	45	57	45	57	0.00
07/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	454	399	454	399	0.00
07/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	52	66	52	66	0.00
07/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	411	358	411	358	0.00
07/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	52	66	52	66	0.00
07/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	411	358	411	358	0.00
07/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	39	49	39	49	0.00
07/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	498	442	498	442	0.00
07/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	29	37	29	37	0.00
07/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	588	530	588	530	0.00
07/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	45	57	45	57	0.00
07/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	454	399	454	399	0.00
07/08/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	34	43	34	43	0.00
07/08/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	543	485	543	485	0.00
07/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	29	37	29	37	0.00
07/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	588	530	588	530	0.00
07/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	22	29	22	29	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	681	621	681	621	0.00
07/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	39	49	39	49	0.00
07/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	498	442	498	442	0.00
07/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	22	29	22	29	0.00
07/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	681	621	681	621	0.00
07/08/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	17	22	17	22	0.00
07/08/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	776	714	776	714	0.00
07/08/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	26	33	26	33	0.00
07/08/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	635	575	635	575	0.00
07/08/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	20	25	20	25	0.00
07/08/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	729	667	729	667	0.00
07/08/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	15	19	15	19	0.00
07/08/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	824	761	824	761	0.00
07/08/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	219	246	219	246	0.00
07/08/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	410	368	410	368	0.00
07/08/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	190	214	190	214	0.00
07/08/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	481	436	481	436	0.00
07/08/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	166	186	166	186	0.00
07/08/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	556	508	556	508	0.00
07/08/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	145	162	145	162	0.00
07/08/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	635	585	635	585	0.00
07/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	235	263	235	263	0.00
07/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	376	336	376	336	0.00
07/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	204	229	204	229	0.00
07/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	445	401	445	401	0.00
07/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	178	199	178	199	0.00
07/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	518	472	518	472	0.00
07/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	235	263	235	263	0.00
07/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	376	336	376	336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	178	199	178	199	0.00
07/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	518	472	518	472	0.00
07/08/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	155	174	155	174	0.00
07/08/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	595	546	595	546	0.00
07/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	564	627	564	627	0.00
07/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	23	19	23	19	0.00
07/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	204	229	204	229	0.00
07/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	445	401	445	401	0.00
07/08/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5991	6058	5991	6058	0.00
07/08/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4491	4558	4491	4558	0.00
07/08/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2991	3058	2991	3058	0.00
07/08/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1492	1558	1492	1558	0.00
07/08/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	3	4	3	4	0.00
07/08/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1512	1446	1512	1446	0.00
07/08/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	1	0	1	0.00
07/08/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3010	2943	3010	2943	0.00
07/08/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4509	4442	4509	4442	0.00
07/08/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6009	5942	6009	5942	0.00
07/08/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5960	6028	5960	6028	0.00
07/08/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4460	4528	4460	4528	0.00
07/08/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2960	3028	2960	3028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1469	1536	1469	1536	0.00
07/08/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	9	8	9	8	0.00
07/08/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	42	46	42	46	0.00
07/08/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1582	1519	1582	1519	0.00
07/08/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	8	9	8	9	0.00
07/08/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3049	2982	3049	2982	0.00
07/08/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4543	4475	4543	4475	0.00
07/08/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6041	5973	6041	5973	0.00
07/08/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	6191	6258	6191	6258	0.00
07/08/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4691	4758	4691	4758	0.00
07/08/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	3191	3258	3191	3258	0.00
07/08/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1691	1758	1691	1758	0.00
07/08/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	5	6	5	6	0.00
07/08/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1314	1248	1314	1248	0.00
07/08/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	2810	2743	2810	2743	0.00
07/08/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4309	4242	4309	4242	0.00
07/08/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	5809	5742	5809	5742	0.00
07/08/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6210	6278	6210	6278	0.00
07/08/2009	ZAAD On 14-December-09	0.60	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
07/08/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4710	4778	4710	4778	0.00
07/08/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3210	3278	3210	3278	0.00
07/08/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1715	1783	1715	1783	0.00
07/08/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	6	6	6	6	0.00
07/08/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	54	60	54	60	0.00
07/08/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1345	1283	1345	1283	0.00
07/08/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	11	12	11	12	0.00
07/08/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2801	2735	2801	2735	0.00
07/08/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	3	3	3	3	0.00
07/08/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4293	4225	4293	4225	0.00
07/08/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5791	5723	5791	5723	0.00
07/08/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	6241	6308	6241	6308	0.00
07/08/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4741	4808	4741	4808	0.00
07/08/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	3241	3308	3241	3308	0.00
07/08/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1741	1808	1741	1808	0.00
07/08/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	5	7	5	7	0.00
07/08/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1265	1199	1265	1199	0.00
07/08/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	2760	2693	2760	2693	0.00
07/08/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4259	4192	4259	4192	0.00
07/08/2009	ZAAD 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
07/08/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	5759	5692	5759	5692	0.00
07/08/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6260	6328	6260	6328	0.00
07/08/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4760	4828	4760	4828	0.00
07/08/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3260	3328	3260	3328	0.00
07/08/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1765	1833	1765	1833	0.00
07/08/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	5	5	5	5	0.00
07/08/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	57	64	57	64	0.00
07/08/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1298	1236	1298	1236	0.00
07/08/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	11	13	11	13	0.00
07/08/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2752	2685	2752	2685	0.00
07/08/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	3	3	3	3	0.00
07/08/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4243	4175	4243	4175	0.00
07/08/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5741	5673	5741	5673	0.00
07/08/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	704	769	704	769	0.00
07/08/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	13	11	13	11	0.00
07/08/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	610	674	610	674	0.00
07/08/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	19	16	19	16	0.00
07/08/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	764	821	764	821	0.00
07/08/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	54	44	54	44	0.00
07/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	682	737	682	737	0.00
07/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	72	59	72	59	0.00
07/08/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	946	1012	946	1012	0.00
07/08/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	5	4	5	4	0.00
07/08/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	848	914	848	914	0.00
07/08/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	752	817	752	817	0.00
07/08/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	11	9	11	9	0.00
07/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	657	721	657	721	0.00
07/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	16	13	16	13	0.00
07/08/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	938	999	938	999	0.00
07/08/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	29	22	29	22	0.00
07/08/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	849	909	849	909	0.00
07/08/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	40	31	40	31	0.00
07/08/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	897	963	897	963	0.00
07/08/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	6	5	6	5	0.00
07/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	800	865	800	865	0.00
07/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	9	8	9	8	0.00
07/08/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	722	779	722	779	0.00
07/08/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	63	51	63	51	0.00
07/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	682	737	682	737	0.00
07/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	72	59	72	59	0.00
07/08/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	806	864	806	864	0.00
07/08/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	47	37	47	37	0.00
07/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	657	721	657	721	0.00
07/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	16	13	16	13	0.00
07/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	567	619	567	619	0.00
07/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	107	91	107	91	0.00
07/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	271	306	271	306	0.00
07/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	311	278	311	278	0.00
07/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	705	755	705	755	0.00
07/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	137	121	137	121	0.00
07/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	416	454	416	454	0.00
07/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	348	319	348	319	0.00
07/08/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	374	407	374	407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	406	372	406	372	0.00
07/08/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	338	366	338	366	0.00
07/08/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	471	432	471	432	0.00
07/08/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	306	332	306	332	0.00
07/08/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	538	497	538	497	0.00
07/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	776	829	776	829	0.00
07/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	108	94	108	94	0.00
07/08/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	813	868	813	868	0.00
07/08/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	96	83	96	83	0.00
07/08/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	740	792	740	792	0.00
07/08/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	122	107	122	107	0.00
07/08/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	671	720	671	720	0.00
07/08/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	153	135	153	135	0.00
07/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	800	865	800	865	0.00
07/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	9	8	9	8	0.00
07/08/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	891	947	891	947	0.00
07/08/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	73	63	73	63	0.00
07/08/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	893	954	893	954	0.00
07/08/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	34	26	34	26	0.00
07/08/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	931	989	931	989	0.00
07/08/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	64	54	64	54	0.00
07/08/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	852	907	852	907	0.00
07/08/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	84	72	84	72	0.00
07/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	776	829	776	829	0.00
07/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	108	94	108	94	0.00
07/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	705	755	705	755	0.00
07/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	137	121	137	121	0.00
07/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	416	454	416	454	0.00
07/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	348	319	348	319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4441	4508	4441	4508	0.00
07/08/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3441	3508	3441	3508	0.00
07/08/2009	ZAAD On 14-September-09	3.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2441	2508	2441	2508	0.00
07/08/2009	ZAAD On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1442	1509	1442	1509	0.00
07/08/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	3	4	3	4	0.00
07/08/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1562	1496	1562	1496	0.00
07/08/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3559	3492	3559	3492	0.00
07/08/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5559	5492	5559	5492	0.00
07/08/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7559	7492	7559	7492	0.00
07/08/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3460	3528	3460	3528	0.00
07/08/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2461	2529	2461	2529	0.00
07/08/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	5	6	5	6	0.00
07/08/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3545	3478	3545	3478	0.00
07/08/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5542	5474	5542	5474	0.00
07/08/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	1	0	1	0.00
07/08/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7541	7473	7541	7473	0.00
07/08/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4468	4535	4468	4535	0.00
07/08/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3468	3535	3468	3535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2472	2539	2472	2539	0.00
07/08/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	5	4	5	4	0.00
07/08/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1489	1555	1489	1555	0.00
07/08/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	21	20	21	20	0.00
07/08/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	100	108	100	108	0.00
07/08/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1632	1573	1632	1573	0.00
07/08/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	14	16	14	16	0.00
07/08/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3546	3481	3546	3481	0.00
07/08/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	4	4	4	4	0.00
07/08/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5536	5469	5536	5469	0.00
07/08/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7534	7467	7534	7467	0.00
07/08/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4391	4458	4391	4458	0.00
07/08/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3391	3458	3391	3458	0.00
07/08/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2391	2458	2391	2458	0.00
07/08/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1392	1459	1392	1459	0.00
07/08/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	3	4	3	4	0.00
07/08/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1612	1546	1612	1546	0.00
07/08/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3609	3542	3609	3542	0.00
07/08/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5609	5542	5609	5542	0.00
07/08/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7609	7542	7609	7542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4360	4428	4360	4428	0.00
07/08/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3360	3428	3360	3428	0.00
07/08/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2361	2429	2361	2429	0.00
07/08/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1370	1438	1370	1438	0.00
07/08/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	11	10	11	10	0.00
07/08/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	38	42	38	42	0.00
07/08/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1678	1614	1678	1614	0.00
07/08/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	5	5	5	5	0.00
07/08/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3645	3578	3645	3578	0.00
07/08/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5642	5574	5642	5574	0.00
07/08/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	1	0	1	0.00
07/08/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7641	7573	7641	7573	0.00
07/08/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4368	4435	4368	4435	0.00
07/08/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3368	3435	3368	3435	0.00
07/08/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2373	2440	2373	2440	0.00
07/08/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	5	5	5	5	0.00
07/08/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1392	1458	1392	1458	0.00
07/08/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	24	24	24	24	0.00
07/08/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	94	100	94	100	0.00
07/08/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1726	1666	1726	1666	0.00
07/08/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	12	14	12	14	0.00
07/08/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3644	3579	3644	3579	0.00
07/08/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5636	5569	5636	5569	0.00
07/08/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7634	7567	7634	7567	0.00
07/08/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	4341	4408	4341	4408	0.00
07/08/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	3341	3408	3341	3408	0.00
07/08/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	2341	2408	2341	2408	0.00
07/08/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	1342	1409	1342	1409	0.00
07/08/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	3	3	3	3	0.00
07/08/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	1662	1595	1662	1595	0.00
07/08/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	3659	3592	3659	3592	0.00
07/08/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	5659	5592	5659	5592	0.00
07/08/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	7659	7592	7659	7592	0.00
07/08/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4318	4385	4318	4385	0.00
07/08/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3318	3385	3318	3385	0.00
07/08/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2324	2390	2324	2390	0.00
07/08/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	6	5	6	5	0.00
07/08/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1344	1410	1344	1410	0.00
07/08/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	26	25	26	25	0.00
07/08/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	90	97	90	97	0.00
07/08/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1773	1712	1773	1712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	12	13	12	13	0.00
07/08/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3694	3628	3694	3628	0.00
07/08/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	4	4	4	4	0.00
07/08/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5686	5619	5686	5619	0.00
07/08/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7684	7617	7684	7617	0.00
07/08/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	4291	4358	4291	4358	0.00
07/08/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	3291	3358	3291	3358	0.00
07/08/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	2291	2358	2291	2358	0.00
07/08/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	1292	1359	1292	1359	0.00
07/08/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	2	3	2	3	0.00
07/08/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	1712	1645	1712	1645	0.00
07/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3709	3642	3709	3642	0.00
07/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5709	5642	5709	5642	0.00
07/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7709	7642	7709	7642	0.00
07/08/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4310	4378	4310	4378	0.00
07/08/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3310	3378	3310	3378	0.00
07/08/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2311	2379	2311	2379	0.00
07/08/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1321	1388	1321	1388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	12	11	12	11	0.00
07/08/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	36	40	36	40	0.00
07/08/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1727	1662	1727	1662	0.00
07/08/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	4	5	4	5	0.00
07/08/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3695	3627	3695	3627	0.00
07/08/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5692	5624	5692	5624	0.00
07/08/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7691	7623	7691	7623	0.00
07/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3709	3642	3709	3642	0.00
07/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5709	5642	5709	5642	0.00
07/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7709	7642	7709	7642	0.00
07/08/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4268	4335	4268	4335	0.00
07/08/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3268	3335	3268	3335	0.00
07/08/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2274	2341	2274	2341	0.00
07/08/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	6	6	6	6	0.00
07/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1296	1362	1296	1362	0.00
07/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	28	27	28	27	0.00
07/08/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	88	94	88	94	0.00
07/08/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1820	1759	1820	1759	0.00
07/08/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	11	12	11	12	0.00
07/08/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3743	3678	3743	3678	0.00
07/08/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	4	4	4	4	0.00
07/08/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5736	5669	5736	5669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7734	7667	7734	7667	0.00
07/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1296	1362	1296	1362	0.00
07/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	28	27	28	27	0.00
07/08/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	4241	4308	4241	4308	0.00
07/08/2009	ZAAD On 14-September-09	2.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	2241	2308	2241	2308	0.00
07/08/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	1242	1309	1242	1309	0.00
07/08/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	2	1	2	1	0.00
07/08/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	2	3	2	3	0.00
07/08/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1761	1695	1761	1695	0.00
07/08/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	3759	3692	3759	3692	0.00
07/08/2009	ZAAD On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	7759	7692	7759	7692	0.00
07/08/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4260	4328	4260	4328	0.00
07/08/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2262	2330	2262	2330	0.00
07/08/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1272	1339	1272	1339	0.00
07/08/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	13	12	13	12	0.00
07/08/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	34	38	34	38	0.00
07/08/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1775	1710	1775	1710	0.00
07/08/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	4	5	4	5	0.00
07/08/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3745	3677	3745	3677	0.00
07/08/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7741	7673	7741	7673	0.00
07/08/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	4191	4258	4191	4258	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	2191	2258	2191	2258	0.00
07/08/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	1193	1260	1193	1260	0.00
07/08/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-September-09	8.55	Call	Currency Future	2	3	2	3	0.00
07/08/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	1811	1745	1811	1745	0.00
07/08/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	3809	3742	3809	3742	0.00
07/08/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	7809	7742	7809	7742	0.00
07/08/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4210	4278	4210	4278	0.00
07/08/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2212	2280	2212	2280	0.00
07/08/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1224	1290	1224	1290	0.00
07/08/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	14	13	14	13	0.00
07/08/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	33	36	33	36	0.00
07/08/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1823	1759	1823	1759	0.00
07/08/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	4	4	4	4	0.00
07/08/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3794	3727	3794	3727	0.00
07/08/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7791	7723	7791	7723	0.00
07/08/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4168	4235	4168	4235	0.00
07/08/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3168	3235	3168	3235	0.00
07/08/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	1	0	1	0	0.00
07/08/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2175	2242	2175	2242	0.00
07/08/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1200	1267	1200	1267	0.00
07/08/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	32	32	32	32	0.00
07/08/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	82	88	82	88	0.00
07/08/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1914	1853	1914	1853	0.00
07/08/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	10	11	10	11	0.00
07/08/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3842	3776	3842	3776	0.00
07/08/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	3	4	3	4	0.00
07/08/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5836	5769	5836	5769	0.00
07/08/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	2	1	2	0.00
07/08/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7834	7767	7834	7767	0.00
07/08/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	4141	4208	4141	4208	0.00
07/08/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	3141	3208	3141	3208	0.00
07/08/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	2141	2208	2141	2208	0.00
07/08/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	1143	1210	1143	1210	0.00
07/08/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	1861	1795	1861	1795	0.00
07/08/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	3859	3792	3859	3792	0.00
07/08/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	5859	5792	5859	5792	0.00
07/08/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	7859	7792	7859	7792	0.00
07/08/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4160	4228	4160	4228	0.00
07/08/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3160	3228	3160	3228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2162	2230	2162	2230	0.00
07/08/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	3	2	3	2	0.00
07/08/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1175	1242	1175	1242	0.00
07/08/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	15	14	15	14	0.00
07/08/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	31	35	31	35	0.00
07/08/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1872	1807	1872	1807	0.00
07/08/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	4	4	4	4	0.00
07/08/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3844	3777	3844	3777	0.00
07/08/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5841	5773	5841	5773	0.00
07/08/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7841	7773	7841	7773	0.00
07/08/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4218	4285	4218	4285	0.00
07/08/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3218	3285	3218	3285	0.00
07/08/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2225	2291	2225	2291	0.00
07/08/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	7	6	7	6	0.00
07/08/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1248	1314	1248	1314	0.00
07/08/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	30	29	30	29	0.00
07/08/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	85	91	85	91	0.00
07/08/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1867	1806	1867	1806	0.00
07/08/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	10	12	10	12	0.00
07/08/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3793	3727	3793	3727	0.00
07/08/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	3	4	3	4	0.00
07/08/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5786	5719	5786	5719	0.00
07/08/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	2	1	2	0.00
07/08/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7784	7717	7784	7717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4410	4478	4410	4478	0.00
07/08/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3410	3478	3410	3478	0.00
07/08/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2411	2479	2411	2479	0.00
07/08/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	1	2	1	2	0.00
07/08/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1419	1487	1419	1487	0.00
07/08/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	10	9	10	9	0.00
07/08/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	40	44	40	44	0.00
07/08/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1630	1566	1630	1566	0.00
07/08/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	5	5	5	5	0.00
07/08/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3595	3528	3595	3528	0.00
07/08/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5592	5524	5592	5524	0.00
07/08/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	1	0	1	0.00
07/08/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7591	7523	7591	7523	0.00
07/08/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4418	4485	4418	4485	0.00
07/08/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3418	3485	3418	3485	0.00
07/08/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2423	2489	2423	2489	0.00
07/08/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	5	5	5	5	0.00
07/08/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1440	1507	1440	1507	0.00
07/08/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	22	22	22	22	0.00
07/08/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	97	104	97	104	0.00
07/08/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1679	1619	1679	1619	0.00
07/08/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	13	15	13	15	0.00
07/08/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3595	3530	3595	3530	0.00
07/08/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5586	5519	5586	5519	0.00
07/08/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7584	7517	7584	7517	0.00
07/08/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4110	4178	4110	4178	0.00
07/08/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3110	3178	3110	3178	0.00
07/08/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2112	2180	2112	2180	0.00
07/08/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	3	3	3	3	0.00
07/08/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1126	1193	1126	1193	0.00
07/08/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	17	15	17	15	0.00
07/08/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	30	33	30	33	0.00
07/08/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1921	1856	1921	1856	0.00
07/08/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	4	4	4	4	0.00
07/08/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3894	3826	3894	3826	0.00
07/08/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5891	5823	5891	5823	0.00
07/08/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7891	7823	7891	7823	0.00
07/08/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4118	4185	4118	4185	0.00
07/08/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3119	3185	3119	3185	0.00
07/08/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	1	0	1	0	0.00
07/08/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2126	2192	2126	2192	0.00
07/08/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	8	8	8	8	0.00
07/08/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1152	1219	1152	1219	0.00
07/08/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	35	34	35	34	0.00
07/08/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	80	85	80	85	0.00
07/08/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	1962	1900	1962	1900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	9	11	9	11	0.00
07/08/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3892	3826	3892	3826	0.00
07/08/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	3	4	3	4	0.00
07/08/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5886	5819	5886	5819	0.00
07/08/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	1	2	1	2	0.00
07/08/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7884	7817	7884	7817	0.00
07/08/2009	ZAAD On 14-September-09	2.70	Call	Currency Future	4041	4108	4041	4108	0.00
07/08/2009	ZAAD On 14-September-09	2.70	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.70	Call	Currency Future	3041	3108	3041	3108	0.00
07/08/2009	ZAAD On 14-September-09	3.70	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	4.70	Call	Currency Future	2041	2108	2041	2108	0.00
07/08/2009	ZAAD On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	5.70	Call	Currency Future	1044	1111	1044	1111	0.00
07/08/2009	ZAAD On 14-September-09	5.70	Put	Currency Future	3	3	3	3	0.00
07/08/2009	ZAAD On 14-September-09	8.70	Call	Currency Future	2	2	2	2	0.00
07/08/2009	ZAAD On 14-September-09	8.70	Put	Currency Future	1961	1894	1961	1894	0.00
07/08/2009	ZAAD On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.70	Put	Currency Future	3959	3892	3959	3892	0.00
07/08/2009	ZAAD On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.70	Put	Currency Future	5959	5892	5959	5892	0.00
07/08/2009	ZAAD On 14-September-09	14.70	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.70	Put	Currency Future	7959	7892	7959	7892	0.00
07/08/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	4060	4128	4060	4128	0.00
07/08/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	3060	3128	3060	3128	0.00
07/08/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	2063	2131	2063	2131	0.00
07/08/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	3	3	3	3	0.00
07/08/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	1078	1144	1078	1144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	18	17	18	17	0.00
07/08/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	29	32	29	32	0.00
07/08/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	1969	1904	1969	1904	0.00
07/08/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	3	4	3	4	0.00
07/08/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	3944	3876	3944	3876	0.00
07/08/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	5941	5873	5941	5873	0.00
07/08/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	7941	7873	7941	7873	0.00
07/08/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	4018	4085	4018	4085	0.00
07/08/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	3020	3086	3020	3086	0.00
07/08/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	2	1	2	1	0.00
07/08/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	2027	2094	2027	2094	0.00
07/08/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	9	9	9	9	0.00
07/08/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	1058	1125	1058	1125	0.00
07/08/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	40	40	40	40	0.00
07/08/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	75	80	75	80	0.00
07/08/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2057	1995	2057	1995	0.00
07/08/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	8	9	8	9	0.00
07/08/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	3991	3925	3991	3925	0.00
07/08/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	3	3	3	3	0.00
07/08/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	5985	5919	5985	5919	0.00
07/08/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	1	1	1	1	0.00
07/08/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	7984	7917	7984	7917	0.00
07/08/2009	ZAAD On 14-September-09	2.80	Call	Currency Future	3941	0	3941	0	0.00
07/08/2009	ZAAD On 14-September-09	2.80	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	3.80	Call	Currency Future	2941	0	2941	0	0.00
07/08/2009	ZAAD On 14-September-09	3.80	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
07/08/2009	ZAAD On 14-September-09	4.80	Call	Currency Future	1941	0	1941	0	0.00
07/08/2009	ZAAD On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	8.80	Call	Currency Future	1	0	1	0	0.00
07/08/2009	ZAAD On 14-September-09	8.80	Put	Currency Future	2061	0	2061	0	0.00
07/08/2009	ZAAD On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	10.80	Put	Currency Future	4059	0	4059	0	0.00
07/08/2009	ZAAD On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	12.80	Put	Currency Future	6059	0	6059	0	0.00
07/08/2009	ZAAD On 14-September-09	14.80	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-September-09	14.80	Put	Currency Future	8059	0	8059	0	0.00
07/08/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3910	0	3910	0	0.00
07/08/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2910	0	2910	0	0.00
07/08/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1914	0	1914	0	0.00
07/08/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	4	0	4	0	0.00
07/08/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	24	0	24	0	0.00
07/08/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2115	0	2115	0	0.00
07/08/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	3	0	3	0	0.00
07/08/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4094	0	4094	0	0.00
07/08/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	1	0	1	0	0.00
07/08/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6091	0	6091	0	0.00
07/08/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8091	0	8091	0	0.00
07/08/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3918	0	3918	0	0.00
07/08/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
07/08/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2920	0	2920	0	0.00
07/08/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	2	0	2	0	0.00
07/08/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1929	0	1929	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
07/08/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	11	0	11	0	0.00
07/08/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	973	0	973	0	0.00
07/08/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	55	0	55	0	0.00
07/08/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	67	0	67	0	0.00
07/08/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2149	0	2149	0	0.00
07/08/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	8	0	8	0	0.00
07/08/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4090	0	4090	0	0.00
07/08/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	3	0	3	0	0.00
07/08/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6085	0	6085	0	0.00
07/08/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	1	0	1	0	0.00
07/08/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8083	0	8083	0	0.00