



# Derivatives Monthly Statistics Report

For August 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10			Currency Future	8.0800	8.0216	8.0757	8.0216	3,170.00
31/08/2009	\$ / R On 14-June-10			Currency Future	8.2000	8.1471	8.2028	8.1471	360.00
31/08/2009	\$ / R On 14-September-09			Currency Future	7.8100	7.7631	7.8145	7.7631	278,900.00
31/08/2009	\$ / R On 13-September-10			Currency Future	8.3300	8.2689	8.3271	8.2689	0.00
31/08/2009	\$ / R On 14-December-09			Currency Future	7.9500	7.8940	7.9466	7.8940	103,950.00
31/08/2009	\$ / R On 13-December-10			Currency Future	8.4400	8.3808	8.4384	8.3808	0.00
31/08/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	691	658	691	658	0.00
31/08/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	265	287	265	287	0.00
31/08/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	506	481	506	481	0.00
31/08/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	430	460	430	460	0.00
31/08/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	378	362	378	362	0.00
31/08/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	653	691	653	691	0.00
31/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	149	146	149	146	0.00
31/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1724	1774	1724	1774	0.00
31/08/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	214	209	214	209	0.00
31/08/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2012	2062	2012	2062	0.00
31/08/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	890	855	890	855	0.00
31/08/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	287	308	287	308	0.00
31/08/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	611	587	611	587	0.00
31/08/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	558	590	558	590	0.00
31/08/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	519	500	519	500	0.00
31/08/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	716	753	716	753	0.00
31/08/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	148	125	148	125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	83	112	83	112	0.00
31/08/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	96	85	96	85	0.00
31/08/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	132	172	132	172	0.00
31/08/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	21	20	21	20	110.00
31/08/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	406	457	406	457	110.00
31/08/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	726	0	726	0	0.00
31/08/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	649	0	649	0	0.00
31/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	460	431	460	431	0.00
31/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	213	237	213	237	0.00
31/08/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	352	329	352	329	0.00
31/08/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	305	335	305	335	0.00
31/08/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	228	216	228	216	0.00
31/08/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	531	572	531	572	0.00
31/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	202	192	202	192	50.00
31/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	605	648	605	648	0.00
31/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	80	78	80	78	0.00
31/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1333	1384	1333	1384	0.00
31/08/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	808	0	808	0	0.00
31/08/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	769	0	769	0	0.00
31/08/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	445	426	445	426	279.00
31/08/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	519	554	519	554	0.00
31/08/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	571	550	571	550	0.00
31/08/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	618	653	618	653	0.00
31/08/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	78	70	78	70	0.00
31/08/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	164	207	164	207	25.00
31/08/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	670	646	670	646	585.00
31/08/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	743	777	743	777	0.00
31/08/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	309	292	309	292	747.00
31/08/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	362	398	362	398	0.00
31/08/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	771	747	771	747	0.00
31/08/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	832	866	832	866	0.00
31/08/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	736	713	736	713	117.00
31/08/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	898	932	898	932	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	553	533	553	533	140.00
31/08/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	650	686	650	686	0.00
31/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	290	275	290	275	0.00
31/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	394	431	394	431	0.00
31/08/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	483	462	483	462	0.00
31/08/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	457	490	457	490	0.00
31/08/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	590	568	590	568	0.00
31/08/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	587	621	587	621	0.00
31/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	118	103	118	103	0.00
31/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	103	140	103	140	0.00
31/08/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	51	46	51	46	2,000.00
31/08/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	236	283	236	283	0.00
31/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	328	310	328	310	200.00
31/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	331	366	331	366	0.00
31/08/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	463	443	463	443	0.00
31/08/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	488	522	488	522	0.00
31/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	328	310	328	310	0.00
31/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	331	366	331	366	0.00
31/08/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	427	409	427	409	0.00
31/08/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	551	587	551	587	0.00
31/08/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	536	516	536	516	0.00
31/08/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	683	719	683	719	0.00
31/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	63	57	63	57	0.00
31/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	199	244	199	244	0.00
31/08/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	3	4	3	4	0.00
31/08/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	789	841	789	841	0.00
31/08/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	273	259	273	259	0.00
31/08/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	426	465	426	465	0.00
31/08/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	487	470	487	470	0.00
31/08/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	785	823	785	823	0.00
31/08/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	32	31	32	31	0.00
31/08/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	318	367	318	367	0.00
31/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	242	229	242	229	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	495	535	495	535	0.00
31/08/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	349	335	349	335	0.00
31/08/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	724	763	724	763	0.00
31/08/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	458	442	458	442	0.00
31/08/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	855	895	855	895	0.00
31/08/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	363	348	363	348	0.00
31/08/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	688	727	688	727	0.00
31/08/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	26	25	26	25	25.00
31/08/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	361	412	361	412	25.00
31/08/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	503	485	503	485	0.00
31/08/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	750	788	750	788	0.00
31/08/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	41	38	41	38	0.00
31/08/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	276	325	276	325	0.00
31/08/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	472	456	472	456	0.00
31/08/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	820	858	820	858	0.00
31/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	242	229	242	229	0.00
31/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	495	535	495	535	0.00
31/08/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	336	322	336	322	0.00
31/08/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	760	801	760	801	0.00
31/08/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	444	428	444	428	0.00
31/08/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	891	931	891	931	0.00
31/08/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	256	223	256	223	13,157.00
31/08/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	41	59	41	59	200.00
31/08/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	394	377	394	377	0.00
31/08/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	618	656	618	656	0.00
31/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	67	66	67	66	18,074.00
31/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3041	3094	3041	3094	0.00
31/08/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	207	200	207	200	18,074.00
31/08/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1281	1329	1281	1329	0.00
31/08/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	89	88	89	88	29,334.00
31/08/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4036	4091	4036	4091	0.00
31/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	289	280	289	280	2,738.00
31/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1486	1533	1486	1533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	2	2	2	2	9,676.00
31/08/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5055	5108	5055	5108	0.00
31/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	118	103	118	103	0.00
31/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	103	140	103	140	0.00
31/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	23	23	23	23	260.00
31/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2626	2679	2626	2679	0.00
31/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	4	5	4	5	1,184.00
31/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4358	4411	4358	4411	0.00
31/08/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	43	43	43	43	11,185.00
31/08/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1997	2049	1997	2049	0.00
31/08/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	778	747	778	747	21,795.00
31/08/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	375	400	375	400	0.00
31/08/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	322	312	322	312	21,795.00
31/08/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1319	1365	1319	1365	0.00
31/08/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	410	393	410	393	0.00
31/08/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	584	621	584	621	0.00
31/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	63	57	63	57	0.00
31/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	199	244	199	244	140.00
31/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	290	275	290	275	0.00
31/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	394	431	394	431	0.00
31/08/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	384	343	384	343	0.00
31/08/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	19	29	19	29	0.00
31/08/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	16	16	16	16	0.00
31/08/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	452	503	452	503	0.00
31/08/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	696	658	696	658	0.00
31/08/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	99	114	99	114	0.00
31/08/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	377	353	377	353	0.00
31/08/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	280	309	280	309	0.00
31/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	121	117	121	117	75.00
31/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	974	1023	974	1023	0.00
31/08/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	339	301	339	301	0.00
31/08/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	25	38	25	38	0.00
31/08/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	13	13	13	13	2,054.00

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31/08/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	499	550	499	550	0.00
31/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	2	3	2	3	0.00
31/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	888	939	888	939	0.00
31/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	135	130	135	130	0.00
31/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	888	936	888	936	0.00
31/08/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	257	244	257	244	0.00
31/08/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	460	500	460	500	0.00
31/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	214	204	214	204	0.00
31/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	568	610	568	610	0.00
31/08/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	37	37	37	37	28,101.00
31/08/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4261	4315	4261	4315	0.00
31/08/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	323	310	323	310	0.00
31/08/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	797	838	797	838	0.00
31/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	133	130	133	130	28,101.00
31/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1907	1958	1907	1958	0.00
31/08/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	431	416	431	416	0.00
31/08/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	928	969	928	969	0.00
31/08/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	190	182	190	182	247.00
31/08/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	644	688	644	688	0.00
31/08/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	299	287	299	287	0.00
31/08/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	873	916	873	916	0.00
31/08/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	406	392	406	392	0.00
31/08/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1003	1045	1003	1045	0.00
31/08/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	10	11	10	11	0.00
31/08/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	546	598	546	598	0.00
31/08/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	169	162	169	162	0.00
31/08/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	723	768	723	768	0.00
31/08/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	8	9	8	9	25.00
31/08/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	594	646	594	646	0.00
31/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	160	153	160	153	0.00
31/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	763	809	763	809	0.00
31/08/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	310	298	310	298	0.00
31/08/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	835	877	835	877	0.00

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31/08/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	418	403	418	403	0.00
31/08/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	965	1006	965	1006	0.00
31/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	179	171	179	171	0.00
31/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	683	727	683	727	0.00
31/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	214	204	214	204	0.00
31/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	568	610	568	610	0.00
31/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	179	171	179	171	0.00
31/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	683	727	683	727	0.00
31/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	202	192	202	192	0.00
31/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	605	648	605	648	0.00
31/08/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	1	1	1	1	200.00
31/08/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	1136	1188	1136	1188	0.00
31/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	7	7	7	7	140.00
31/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	642	694	642	694	0.00
31/08/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	5	6	5	6	30.00
31/08/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	691	743	691	743	0.00
31/08/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	60	60	60	60	3,000.00
31/08/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1614	1666	1614	1666	0.00
31/08/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	571	524	571	524	0.00
31/08/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	6	11	6	11	2,000.00
31/08/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	2	2	2	2	15,157.00
31/08/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	937	989	937	989	0.00
31/08/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	287	277	287	277	0.00
31/08/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	912	955	912	955	0.00
31/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	7	7	7	7	0.00
31/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	642	694	642	694	0.00
31/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	160	153	160	153	0.00
31/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	763	809	763	809	0.00
31/08/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	394	380	394	380	0.00
31/08/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1041	1083	1041	1083	0.00
31/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	151	145	151	145	0.00
31/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	804	851	804	851	0.00
31/08/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	277	266	277	266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	951	995	951	995	0.00
31/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	151	145	151	145	0.00
31/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	804	851	804	851	0.00
31/08/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	248	239	248	239	0.00
31/08/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1072	1117	1072	1117	0.00
31/08/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	361	349	361	349	0.00
31/08/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1158	1202	1158	1202	0.00
31/08/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	127	123	127	123	0.00
31/08/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	931	979	931	979	0.00
31/08/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	382	369	382	369	0.00
31/08/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1079	1122	1079	1122	0.00
31/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	143	137	143	137	0.00
31/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	846	893	846	893	0.00
31/08/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	350	339	350	339	0.00
31/08/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1198	1242	1198	1242	0.00
31/08/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	3	3	3	3	100.00
31/08/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	838	890	838	890	0.00
31/08/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	222	215	222	215	0.00
31/08/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1196	1243	1196	1243	0.00
31/08/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	987	1039	987	1039	0.00
31/08/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	658	622	658	622	13,513.00
31/08/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	112	128	112	128	0.00
31/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	108	105	108	105	13,513.00
31/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1062	1111	1062	1111	0.00
31/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	103	100	103	100	0.00
31/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1106	1156	1106	1156	0.00
31/08/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	331	320	331	320	21,978.00
31/08/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1278	1323	1278	1323	0.00
31/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	108	105	108	105	0.00
31/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1062	1111	1062	1111	0.00
31/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	239	230	239	230	0.00
31/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1113	1159	1113	1159	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	341	330	341	330	0.00
31/08/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1238	1282	1238	1282	0.00
31/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	2	3	2	3	0.00
31/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	888	939	888	939	0.00
31/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	114	111	114	111	0.00
31/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1018	1067	1018	1067	0.00
31/08/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	257	247	257	247	0.00
31/08/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1031	1076	1031	1076	0.00
31/08/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	371	359	371	359	0.00
31/08/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1118	1162	1118	1162	0.00
31/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	135	130	135	130	0.00
31/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	888	936	888	936	0.00
31/08/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	4	5	4	5	0.00
31/08/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	740	792	740	792	0.00
31/08/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	1087	1138	1087	1138	0.00
31/08/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	98	95	98	95	0.00
31/08/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1151	1201	1151	1201	0.00
31/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	187	181	187	181	0.00
31/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1411	1460	1411	1460	0.00
31/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1236	1288	1236	1288	0.00
31/08/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	84	82	84	82	0.00
31/08/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1287	1338	1287	1338	0.00
31/08/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	175	170	175	170	0.00
31/08/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1499	1548	1499	1548	0.00
31/08/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	274	266	274	266	0.00
31/08/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1571	1619	1571	1619	0.00
31/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1386	1437	1386	1437	0.00
31/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	72	71	72	71	0.00
31/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1426	1477	1426	1477	0.00
31/08/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	159	155	159	155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1633	1683	1633	1683	0.00
31/08/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	254	247	254	247	0.00
31/08/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1701	1750	1701	1750	0.00
31/08/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1486	1537	1486	1537	0.00
31/08/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	66	65	66	65	0.00
31/08/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1519	1571	1519	1571	0.00
31/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	63	62	63	62	0.00
31/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1566	1618	1566	1618	0.00
31/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	169	165	169	165	0.00
31/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1544	1593	1544	1593	0.00
31/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	267	259	267	259	0.00
31/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1614	1662	1614	1662	0.00
31/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	72	71	72	71	0.00
31/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1426	1477	1426	1477	0.00
31/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	149	146	149	146	0.00
31/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1724	1774	1724	1774	0.00
31/08/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	241	235	241	235	0.00
31/08/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1789	1838	1789	1838	0.00
31/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1586	1637	1586	1637	0.00
31/08/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	58	57	58	57	0.00
31/08/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1661	1713	1661	1713	0.00
31/08/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	260	253	260	253	0.00
31/08/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1657	1706	1657	1706	0.00
31/08/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	54	53	54	53	0.00
31/08/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3478	3532	3478	3532	0.00
31/08/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	97	95	97	95	21,978.00
31/08/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3794	3848	3794	3848	0.00
31/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1536	1587	1536	1587	0.00
31/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	63	62	63	62	0.00
31/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1566	1618	1566	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
31/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	154	150	154	150	0.00
31/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1678	1728	1678	1728	0.00
31/08/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	247	241	247	241	0.00
31/08/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1745	1794	1745	1794	0.00
31/08/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	129	126	129	126	0.00
31/08/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1953	2005	1953	2005	0.00
31/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1836	1887	1836	1887	0.00
31/08/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	47	47	47	47	0.00
31/08/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1900	1953	1900	1953	0.00
31/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	119	116	119	116	0.00
31/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2093	2144	2093	2144	0.00
31/08/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	200	196	200	196	0.00
31/08/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2147	2199	2147	2199	0.00
31/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	0	0	0	0	1,000.00
31/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2586	2637	2586	2637	0.00
31/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1986	2037	1986	2037	0.00
31/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	101	99	101	99	0.00
31/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2326	2378	2326	2378	0.00
31/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	178	173	178	173	0.00
31/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2375	2426	2375	2426	0.00
31/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2236	2287	2236	2287	0.00
31/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	34	34	34	34	0.00
31/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2237	2290	2237	2290	0.00
31/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	115	112	115	112	0.00
31/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2139	2191	2139	2191	0.00
31/08/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	196	191	196	191	0.00
31/08/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2193	2244	2193	2244	0.00
31/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	2036	2087	2036	2087	0.00
31/08/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	39	39	39	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2093	2145	2093	2145	0.00
31/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	125	123	125	123	0.00
31/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2000	2051	2000	2051	0.00
31/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	209	204	209	204	0.00
31/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2057	2107	2057	2107	0.00
31/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1886	1937	1886	1937	0.00
31/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	45	45	45	45	0.00
31/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1948	2001	1948	2001	0.00
31/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	289	280	289	280	26,596.00
31/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1486	1533	1486	1533	0.00
31/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	125	123	125	123	0.00
31/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2000	2051	2000	2051	0.00
31/08/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1936	1987	1936	1987	0.00
31/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	45	45	45	45	0.00
31/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1948	2001	1948	2001	0.00
31/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	111	109	111	109	0.00
31/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2186	2237	2186	2237	0.00
31/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2086	2137	2086	2137	0.00
31/08/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	37	37	37	37	0.00
31/08/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2141	2193	2141	2193	0.00
31/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	111	109	111	109	0.00
31/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2186	2237	2186	2237	0.00
31/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2086	2137	2086	2137	0.00
31/08/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	90	88	90	88	0.00
31/08/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2514	2567	2514	2567	0.00
31/08/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2436	2487	2436	2487	0.00
31/08/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	28	28	28	28	0.00
31/08/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2431	2484	2431	2484	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	88	86	88	86	0.00
31/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2562	2614	2562	2614	0.00
31/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2486	2537	2486	2537	0.00
31/08/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	25	25	25	25	0.00
31/08/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2528	2581	2528	2581	0.00
31/08/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	93	91	93	91	0.00
31/08/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2467	2519	2467	2519	0.00
31/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2536	2587	2536	2587	0.00
31/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	85	84	85	84	0.00
31/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2609	2662	2609	2662	0.00
31/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2536	2587	2536	2587	0.00
31/08/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	24	24	24	24	0.00
31/08/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2577	2630	2577	2630	0.00
31/08/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	78	77	78	77	0.00
31/08/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2753	2805	2753	2805	0.00
31/08/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2686	2737	2686	2737	0.00
31/08/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	22	22	22	22	0.00
31/08/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2675	2728	2675	2728	0.00
31/08/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	68	67	68	67	0.00
31/08/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2993	3046	2993	3046	0.00
31/08/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2886	2937	2886	2937	0.00
31/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	18	19	18	19	0.00
31/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2871	2925	2871	2925	0.00
31/08/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	60	60	60	60	0.00
31/08/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3235	3288	3235	3288	0.00
31/08/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	3136	3187	3136	3187	0.00
31/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	14	15	14	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3118	3171	3118	3171	0.00
31/08/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	62	61	62	61	0.00
31/08/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3186	3239	3186	3239	0.00
31/08/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	5186	5237	5186	5237	0.00
31/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	3036	3087	3036	3087	0.00
31/08/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	15	16	15	16	0.00
31/08/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3068	3122	3068	3122	0.00
31/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	65	64	65	64	0.00
31/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3089	3143	3089	3143	0.00
31/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2986	3037	2986	3037	0.00
31/08/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	16	17	16	17	0.00
31/08/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2970	3023	2970	3023	0.00
31/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	63	63	63	63	0.00
31/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3138	3191	3138	3191	0.00
31/08/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2936	2987	2936	2987	0.00
31/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	74	73	74	73	0.00
31/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2848	2901	2848	2901	0.00
31/08/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2636	2687	2636	2687	0.00
31/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2386	2437	2386	2437	0.00
31/08/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	29	29	29	29	0.00
31/08/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2382	2435	2382	2435	0.00
31/08/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	26	27	26	27	0.00
31/08/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2480	2533	2480	2533	0.00
31/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	76	75	76	75	0.00
31/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2800	2853	2800	2853	0.00
31/08/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	21	21	21	21	0.00
31/08/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2724	2777	2724	2777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2786	2837	2786	2837	0.00
31/08/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	19	19	19	19	0.00
31/08/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2822	2875	2822	2875	0.00
31/08/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2836	2887	2836	2887	0.00
31/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	18	19	18	19	0.00
31/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2871	2925	2871	2925	0.00
31/08/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	70	69	70	69	0.00
31/08/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2945	2998	2945	2998	0.00
31/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	67	66	67	66	0.00
31/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3041	3094	3041	3094	0.00
31/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	72	71	72	71	0.00
31/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2896	2949	2896	2949	0.00
31/08/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	80	79	80	79	0.00
31/08/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2705	2757	2705	2757	0.00
31/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2286	2337	2286	2337	0.00
31/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	32	32	32	32	0.00
31/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2285	2338	2285	2338	0.00
31/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	85	84	85	84	0.00
31/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2609	2662	2609	2662	0.00
31/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2136	2187	2136	2187	0.00
31/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	35	36	35	36	0.00
31/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2189	2242	2189	2242	0.00
31/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	76	75	76	75	0.00
31/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2800	2853	2800	2853	0.00
31/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2336	2387	2336	2387	0.00
31/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	59	58	59	58	0.00
31/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3283	3337	3283	3337	0.00
31/08/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	55	55	55	55	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3419	3473	3419	3473	0.00
31/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	57	57	57	57	0.00
31/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3332	3385	3332	3385	0.00
31/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	23	23	23	23	9,530.00
31/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2626	2679	2626	2679	0.00
31/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	57	57	57	57	0.00
31/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3332	3385	3332	3385	0.00
31/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2736	2787	2736	2787	0.00
31/08/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	20	20	20	20	0.00
31/08/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2773	2826	2773	2826	0.00
31/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	56	56	56	56	0.00
31/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3380	3434	3380	3434	0.00
31/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2786	2837	2786	2837	0.00
31/08/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	50	50	50	50	0.00
31/08/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3624	3678	3624	3678	0.00
31/08/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	55	54	55	54	0.00
31/08/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3429	3483	3429	3483	0.00
31/08/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	48	48	48	48	0.00
31/08/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3722	3776	3722	3776	0.00
31/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	3036	3087	3036	3087	0.00
31/08/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	52	52	52	52	0.00
31/08/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3527	3580	3527	3580	0.00
31/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	51	51	51	51	0.00
31/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3576	3629	3576	3629	0.00
31/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2736	2787	2736	2787	0.00
31/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2486	2537	2486	2537	0.00
31/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2386	2437	2386	2437	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	2186	2237	2186	2237	0.00
31/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	35	36	35	36	0.00
31/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2189	2242	2189	2242	0.00
31/08/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3486	3537	3486	3537	0.00
31/08/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	13	14	13	14	0.00
31/08/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3216	3270	3216	3270	0.00
31/08/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	14	14	14	14	0.00
31/08/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3167	3220	3167	3220	0.00
31/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	11	12	11	12	0.00
31/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3365	3418	3365	3418	0.00
31/08/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	12	13	12	13	0.00
31/08/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3266	3319	3266	3319	0.00
31/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	4	5	4	5	10,100.00
31/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4358	4411	4358	4411	0.00
31/08/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	9	10	9	10	0.00
31/08/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3662	3716	3662	3716	0.00
31/08/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	10	10	10	10	0.00
31/08/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3563	3616	3563	3616	0.00
31/08/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	6	7	6	7	0.00
31/08/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4060	4113	4060	4113	0.00
31/08/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	4	4	4	4	0.00
31/08/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4457	4510	4457	4510	0.00
31/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4856	4908	4856	4908	0.00
31/08/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5255	5307	5255	5307	0.00
31/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	7	8	7	8	0.00
31/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3960	4014	3960	4014	0.00
31/08/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	2	3	2	3	0.00
31/08/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4756	4809	4756	4809	0.00
31/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5155	5207	5155	5207	0.00
31/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	88	86	88	86	0.00
31/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1241	1292	1241	1292	0.00
31/08/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	51	51	51	51	0.00
31/08/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1804	1857	1804	1857	0.00
31/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	6	6	6	6	0.00
31/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4159	4212	4159	4212	0.00
31/08/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5354	5407	5354	5407	0.00
31/08/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	55	55	55	55	0.00
31/08/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1709	1761	1709	1761	0.00
31/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	32	32	32	32	0.00
31/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2285	2338	2285	2338	0.00
31/08/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	11	11	11	11	0.00
31/08/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3464	3517	3464	3517	0.00
31/08/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4656	4709	4656	4709	0.00
31/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	121	117	121	117	0.00
31/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	974	1023	974	1023	0.00
31/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	8	8	8	8	0.00
31/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3861	3914	3861	3914	0.00
31/08/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5654	5707	5654	5707	0.00
31/08/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4557	4609	4557	4609	0.00
31/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5155	5207	5155	5207	0.00
31/08/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5754	5807	5754	5807	0.00
31/08/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	8	9	8	9	0.00
31/08/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3762	3815	3762	3815	0.00
31/08/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4955	5008	4955	5008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5554	5607	5554	5607	0.00
31/08/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	5	5	5	5	0.00
31/08/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4258	4311	4258	4311	0.00
31/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4856	4908	4856	4908	0.00
31/08/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5454	5507	5454	5507	0.00
31/08/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	69	68	69	68	0.00
31/08/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1472	1524	1472	1524	0.00
31/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	42	41	42	41	0.00
31/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2045	2097	2045	2097	0.00
31/08/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	8	9	8	9	0.00
31/08/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3811	3865	3811	3865	0.00
31/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	4	4	4	4	0.00
31/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4407	4460	4407	4460	0.00
31/08/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5005	5058	5005	5058	0.00
31/08/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5604	5657	5604	5657	0.00
31/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	8	8	8	8	0.00
31/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3861	3914	3861	3914	0.00
31/08/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	76	75	76	75	0.00
31/08/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1379	1431	1379	1431	0.00
31/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	14	15	14	15	0.00
31/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3118	3171	3118	3171	0.00
31/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	9	9	9	9	0.00
31/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3712	3765	3712	3765	0.00
31/08/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	5	5	5	5	0.00
31/08/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4308	4361	4308	4361	0.00
31/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4905	4958	4905	4958	0.00
31/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	88	86	88	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1241	1292	1241	1292	0.00
31/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	6	6	6	6	0.00
31/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4159	4212	4159	4212	0.00
31/08/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	141	137	141	137	0.00
31/08/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1815	1866	1815	1866	0.00
31/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	119	116	119	116	0.00
31/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2093	2144	2093	2144	0.00
31/08/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	105	102	105	102	0.00
31/08/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2279	2331	2279	2331	0.00
31/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	98	96	98	96	0.00
31/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2373	2425	2373	2425	0.00
31/08/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	33	32	33	32	0.00
31/08/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4507	4561	4507	4561	0.00
31/08/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	49	49	49	49	0.00
31/08/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1852	1905	1852	1905	0.00
31/08/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	16	16	16	16	0.00
31/08/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3019	3072	3019	3072	0.00
31/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	9	10	9	10	0.00
31/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3613	3666	3613	3666	0.00
31/08/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	5	6	5	6	0.00
31/08/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4209	4262	4209	4262	0.00
31/08/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5305	5357	5305	5357	0.00
31/08/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	164	160	164	160	0.00
31/08/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1588	1638	1588	1638	0.00
31/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	51	51	51	51	0.00
31/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3576	3629	3576	3629	0.00
31/08/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	19	19	19	19	0.00
31/08/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5644	5698	5644	5698	0.00
31/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	11	12	11	12	0.00
31/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3365	3418	3365	3418	0.00
31/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1786	1837	1786	1837	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1886	1937	1886	1937	0.00
31/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1986	2037	1986	2037	0.00
31/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2586	2637	2586	2637	0.00
31/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	181	175	181	175	0.00
31/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1455	1504	1455	1504	0.00
31/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	74	73	74	73	0.00
31/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2848	2901	2848	2901	0.00
31/08/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	21	21	21	21	0.00
31/08/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5495	5549	5495	5549	0.00
31/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1736	1787	1736	1787	0.00
31/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1836	1887	1836	1887	0.00
31/08/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	193	187	193	187	0.00
31/08/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1368	1416	1368	1416	0.00
31/08/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	21	21	21	21	0.00
31/08/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5396	5450	5396	5450	0.00
31/08/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	490	460	490	460	0.00
31/08/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	193	216	193	216	0.00
31/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	114	111	114	111	0.00
31/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1018	1067	1018	1067	0.00
31/08/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	12	13	12	13	0.00
31/08/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3315	3369	3315	3369	0.00
31/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	7	8	7	8	0.00
31/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3911	3964	3911	3964	0.00
31/08/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1686	1737	1686	1737	0.00
31/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	200	194	200	194	0.00
31/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1324	1372	1324	1372	0.00
31/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	65	64	65	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3089	3143	3089	3143	0.00
31/08/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	22	22	22	22	0.00
31/08/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5346	5400	5346	5400	0.00
31/08/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	521	490	521	490	0.00
31/08/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	175	196	175	196	0.00
31/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	214	207	214	207	0.00
31/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1239	1286	1239	1286	0.00
31/08/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	23	23	23	23	0.00
31/08/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5247	5301	5247	5301	0.00
31/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	80	78	80	78	0.00
31/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1333	1384	1333	1384	0.00
31/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2286	2337	2286	2337	0.00
31/08/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	11	12	11	12	0.00
31/08/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3414	3468	3414	3468	0.00
31/08/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	7	7	7	7	0.00
31/08/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4010	4063	4010	4063	0.00
31/08/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4606	4659	4606	4659	0.00
31/08/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5804	5857	5804	5857	0.00
31/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3086	3137	3086	3137	0.00
31/08/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	3186	3237	3186	3237	0.00
31/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	46	46	46	46	0.00
31/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3820	3874	3820	3874	0.00
31/08/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	17	17	17	17	0.00
31/08/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5892	5946	5892	5946	0.00
31/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	7	8	7	8	0.00
31/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3960	4014	3960	4014	0.00
31/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2336	2387	2336	2387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	145	141	145	141	0.00
31/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1769	1820	1769	1820	0.00
31/08/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	49	49	49	49	0.00
31/08/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3673	3727	3673	3727	0.00
31/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	47	47	47	47	0.00
31/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3771	3825	3771	3825	0.00
31/08/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	18	18	18	18	0.00
31/08/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5842	5896	5842	5896	0.00
31/08/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5954	6006	5954	6006	0.00
31/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3236	3287	3236	3287	0.00
31/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3336	3387	3336	3387	0.00
31/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	46	46	46	46	0.00
31/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3820	3874	3820	3874	0.00
31/08/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	44	44	44	44	0.00
31/08/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3918	3972	3918	3972	0.00
31/08/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	42	42	42	42	0.00
31/08/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4017	4070	4017	4070	0.00
31/08/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	15	15	15	15	0.00
31/08/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6089	6143	6089	6143	0.00
31/08/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5854	5907	5854	5907	0.00
31/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	137	133	137	133	0.00
31/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1861	1912	1861	1912	0.00
31/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	59	58	59	58	0.00
31/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3283	3337	3283	3337	0.00
31/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	47	47	47	47	0.00
31/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3771	3825	3771	3825	0.00
31/08/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	45	45	45	45	0.00
31/08/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3869	3923	3869	3923	0.00
31/08/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	17	17	17	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5941	5995	5941	5995	0.00
31/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	7	8	7	8	0.00
31/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3911	3964	3911	3964	0.00
31/08/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	3	4	3	4	0.00
31/08/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4507	4560	4507	4560	0.00
31/08/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5704	5757	5704	5757	0.00
31/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2986	3037	2986	3037	0.00
31/08/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	18	18	18	18	0.00
31/08/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5743	5797	5743	5797	0.00
31/08/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6054	6106	6054	6106	0.00
31/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3236	3287	3236	3287	0.00
31/08/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3436	3487	3436	3487	0.00
31/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3086	3137	3086	3137	0.00
31/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3286	3337	3286	3337	0.00
31/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	187	181	187	181	0.00
31/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1411	1460	1411	1460	0.00
31/08/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	21	21	21	21	0.00
31/08/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5445	5499	5445	5499	0.00
31/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	460	431	460	431	0.00
31/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	213	237	213	237	0.00
31/08/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	267	257	267	257	0.00
31/08/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	991	1035	991	1035	0.00
31/08/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	24	24	24	24	0.00
31/08/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5148	5202	5148	5202	0.00
31/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2236	2287	2236	2287	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	239	230	239	230	0.00
31/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1113	1159	1113	1159	0.00
31/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	83	81	83	81	0.00
31/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2657	2710	2657	2710	0.00
31/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	63	63	63	63	0.00
31/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3138	3191	3138	3191	0.00
31/08/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	22	22	22	22	0.00
31/08/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5297	5351	5297	5351	0.00
31/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	72	71	72	71	0.00
31/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2896	2949	2896	2949	0.00
31/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	56	56	56	56	0.00
31/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3380	3434	3380	3434	0.00
31/08/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	20	20	20	20	0.00
31/08/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5544	5598	5544	5598	0.00
31/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	88	86	88	86	0.00
31/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2562	2614	2562	2614	0.00
31/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	83	81	83	81	0.00
31/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2657	2710	2657	2710	0.00
31/08/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	23	23	23	23	0.00
31/08/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5198	5252	5198	5252	0.00
31/08/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	230	222	230	222	0.00
31/08/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1155	1201	1155	1201	0.00
31/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3286	3337	3286	3337	0.00
31/08/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3386	3437	3386	3437	0.00
31/08/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	20	20	20	20	0.00
31/08/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5594	5648	5594	5648	0.00
31/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	9	9	9	9	0.00
31/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3712	3765	3712	3765	0.00
31/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4905	4958	4905	4958	0.00
31/08/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6104	6156	6104	6156	0.00
31/08/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2836	2887	2836	2887	0.00
31/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3336	3387	3336	3387	0.00
31/08/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3536	3587	3536	3587	0.00
31/08/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	24	24	24	24	0.00
31/08/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5099	5153	5099	5153	0.00
31/08/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	96	94	96	94	0.00
31/08/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2420	2472	2420	2472	0.00
31/08/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	26	26	26	26	0.00
31/08/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4951	5005	4951	5005	0.00
31/08/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5504	5557	5504	5557	0.00
31/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	98	96	98	96	0.00
31/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2373	2425	2373	2425	0.00
31/08/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	27	27	27	27	0.00
31/08/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4901	4955	4901	4955	0.00
31/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	431	404	431	404	0.00
31/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	234	260	234	260	0.00
31/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5404	5457	5404	5457	0.00
31/08/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	28	28	28	28	0.00
31/08/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4802	4856	4802	4856	0.00
31/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	108	105	108	105	0.00
31/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2232	2284	2232	2284	0.00
31/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	101	99	101	99	0.00
31/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2326	2378	2326	2378	0.00
31/08/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	28	27	28	27	0.00
31/08/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4852	4906	4852	4906	0.00
31/08/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	122	119	122	119	0.00
31/08/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2046	2098	2046	2098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	33	33	33	33	0.00
31/08/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4458	4512	4458	4512	0.00
31/08/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	773	733	773	733	0.00
31/08/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	76	89	76	89	0.00
31/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	143	137	143	137	0.00
31/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	846	893	846	893	0.00
31/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4706	4759	4706	4759	0.00
31/08/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5105	5158	5105	5158	0.00
31/08/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	0	1	0	1	0.00
31/08/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1336	1387	1336	1387	0.00
31/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1636	1687	1636	1687	0.00
31/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1736	1787	1736	1787	0.00
31/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	137	133	137	133	0.00
31/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1861	1912	1861	1912	0.00
31/08/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	35	35	35	35	0.00
31/08/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4360	4413	4360	4413	0.00
31/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	813	772	813	772	0.00
31/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	67	78	67	78	0.00
31/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	0	1	0	1	0.00
31/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1286	1338	1286	1338	0.00
31/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1586	1637	1586	1637	0.00
31/08/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	529	504	529	504	0.00
31/08/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	404	432	404	432	0.00
31/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	36	36	36	36	0.00
31/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4310	4364	4310	4364	0.00
31/08/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	678	651	678	651	0.00
31/08/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	475	504	475	504	0.00
31/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	236	229	236	229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1833	1882	1833	1882	0.00
31/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	225	219	225	219	0.00
31/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1922	1972	1922	1972	0.00
31/08/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	205	200	205	200	0.00
31/08/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2102	2153	2102	2153	0.00
31/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	187	182	187	182	0.00
31/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2284	2335	2284	2335	0.00
31/08/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	81	80	81	80	0.00
31/08/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4278	4333	4278	4333	0.00
31/08/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	655	629	655	629	0.00
31/08/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	502	532	502	532	0.00
31/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	230	224	230	224	0.00
31/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1877	1927	1877	1927	0.00
31/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	219	214	219	214	0.00
31/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1967	2017	1967	2017	0.00
31/08/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	191	186	191	186	0.00
31/08/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2238	2289	2238	2289	0.00
31/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	182	178	182	178	0.00
31/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2329	2380	2329	2380	0.00
31/08/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	79	78	79	78	0.00
31/08/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4327	4381	4327	4381	0.00
31/08/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1436	1487	1436	1487	0.00
31/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	225	219	225	219	0.00
31/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1922	1972	1922	1972	0.00
31/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	187	182	187	182	0.00
31/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2284	2335	2284	2335	0.00
31/08/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	170	165	170	165	0.00
31/08/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2467	2518	2467	2518	0.00
31/08/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	75	74	75	74	0.00
31/08/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4472	4527	4472	4527	0.00
31/08/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	554	521	554	521	0.00
31/08/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	157	177	157	177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	103	100	103	100	0.00
31/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1106	1156	1106	1156	0.00
31/08/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	17	18	17	18	0.00
31/08/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2920	2974	2920	2974	0.00
31/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	9	10	9	10	0.00
31/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3613	3666	3613	3666	0.00
31/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5404	5457	5404	5457	0.00
31/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1636	1687	1636	1687	0.00
31/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	2036	2087	2036	2087	0.00
31/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2136	2187	2136	2187	0.00
31/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	115	112	115	112	0.00
31/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2139	2191	2139	2191	0.00
31/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	108	105	108	105	0.00
31/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2232	2284	2232	2284	0.00
31/08/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	30	30	30	30	0.00
31/08/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4655	4709	4655	4709	0.00
31/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	209	204	209	204	0.00
31/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2057	2107	2057	2107	0.00
31/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	182	178	182	178	0.00
31/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2329	2380	2329	2380	0.00
31/08/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	174	169	174	169	0.00
31/08/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2421	2472	2421	2472	0.00
31/08/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	166	162	166	162	0.00
31/08/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2513	2565	2513	2565	0.00
31/08/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	158	155	158	155	0.00
31/08/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2605	2657	2605	2657	0.00
31/08/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	71	70	71	70	0.00
31/08/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4618	4673	4618	4673	0.00
31/08/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	734	695	734	695	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	87	101	87	101	0.00
31/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1386	1437	1386	1437	0.00
31/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1786	1837	1786	1837	0.00
31/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	133	130	133	130	0.00
31/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1907	1958	1907	1958	0.00
31/08/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	34	34	34	34	0.00
31/08/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4409	4462	4409	4462	0.00
31/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	230	224	230	224	0.00
31/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1877	1927	1877	1927	0.00
31/08/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	77	75	77	75	0.00
31/08/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4424	4478	4424	4478	0.00
31/08/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	554	527	554	527	0.00
31/08/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	378	406	378	406	0.00
31/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	145	141	145	141	0.00
31/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1769	1820	1769	1820	0.00
31/08/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1075	1026	1075	1026	0.00
31/08/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	28	32	28	32	0.00
31/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	460	431	460	431	0.00
31/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	213	237	213	237	0.00
31/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	169	165	169	165	0.00
31/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1544	1593	1544	1593	0.00
31/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	36	36	36	36	0.00
31/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4310	4364	4310	4364	0.00
31/08/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	804	773	804	773	0.00
31/08/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	352	376	352	376	0.00
31/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	281	273	281	273	0.00
31/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1528	1576	1528	1576	0.00
31/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	219	214	219	214	0.00
31/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1967	2017	1967	2017	0.00
31/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1236	1288	1236	1288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	721	687	721	687	0.00
31/08/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	245	266	245	266	0.00
31/08/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	832	799	832	799	0.00
31/08/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	329	352	329	352	0.00
31/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	236	229	236	229	0.00
31/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1833	1882	1833	1882	0.00
31/08/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	88	86	88	86	0.00
31/08/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4085	4139	4085	4139	0.00
31/08/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1122	1073	1122	1073	0.00
31/08/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	25	29	25	29	0.00
31/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	34	34	34	34	0.00
31/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2237	2290	2237	2290	0.00
31/08/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	752	717	752	717	0.00
31/08/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	226	246	226	246	0.00
31/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	181	175	181	175	0.00
31/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1455	1504	1455	1504	0.00
31/08/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	38	38	38	38	0.00
31/08/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4212	4266	4212	4266	0.00
31/08/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	861	827	861	827	0.00
31/08/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	308	330	308	330	0.00
31/08/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	297	288	297	288	0.00
31/08/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1444	1490	1444	1490	0.00
31/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	281	273	281	273	0.00
31/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1528	1576	1528	1576	0.00
31/08/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	86	84	86	84	0.00
31/08/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4133	4187	4133	4187	0.00
31/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1028	982	1028	982	0.00
31/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	31	38	31	38	0.00
31/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	431	404	431	404	0.00
31/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	234	260	234	260	0.00
31/08/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	30	31	30	31	0.00
31/08/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2334	2387	2334	2387	0.00
31/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4407	4460	4407	4460	0.00
31/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1028	982	1028	982	0.00
31/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	31	38	31	38	0.00
31/08/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1169	1120	1169	1120	0.00
31/08/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	23	26	23	26	0.00
31/08/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1186	1238	1186	1238	0.00
31/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	0	1	0	1	0.00
31/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1286	1338	1286	1338	0.00
31/08/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	784	748	784	748	0.00
31/08/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	208	227	208	227	0.00
31/08/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	305	295	305	295	0.00
31/08/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1402	1448	1402	1448	0.00
31/08/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4397	4344	4397	4344	0.00
31/08/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2897	2845	2897	2845	0.00
31/08/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1410	1359	1410	1359	0.00
31/08/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	13	15	13	15	0.00
31/08/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7604	7656	7604	7656	0.00
31/08/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4415	4363	4415	4363	0.00
31/08/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	2915	2863	2915	2863	0.00
31/08/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1415	1363	1415	1363	0.00
31/08/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4586	4637	4586	4637	0.00
31/08/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	6086	6137	6086	6137	0.00
31/08/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7586	7637	7586	7637	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4426	4372	4426	4372	0.00
31/08/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2929	2875	2929	2875	0.00
31/08/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	3	4	3	4	0.00
31/08/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1466	1416	1466	1416	0.00
31/08/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	41	45	41	45	0.00
31/08/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	31	31	31	31	0.00
31/08/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4605	4659	4605	4659	0.00
31/08/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7577	7631	7577	7631	0.00
31/08/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4453	4398	4453	4398	0.00
31/08/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2961	2905	2961	2905	0.00
31/08/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	8	8	8	8	0.00
31/08/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1528	1478	1528	1478	0.00
31/08/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	75	81	75	81	0.00
31/08/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	123	120	123	120	0.00
31/08/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3170	3223	3170	3223	0.00
31/08/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	44	44	44	44	0.00
31/08/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6092	6147	6092	6147	0.00
31/08/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	28	28	28	28	0.00
31/08/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7575	7630	7575	7630	0.00
31/08/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4647	4594	4647	4594	0.00
31/08/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3147	3094	3147	3094	0.00
31/08/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1654	1603	1654	1603	0.00
31/08/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	8	9	8	9	0.00
31/08/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	403	378	403	378	0.00
31/08/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	257	284	257	284	0.00
31/08/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7354	7406	7354	7406	0.00
31/08/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4615	4563	4615	4563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3115	3063	3115	3063	0.00
31/08/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1615	1563	1615	1563	0.00
31/08/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	181	154	181	154	0.00
31/08/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	66	91	66	91	0.00
31/08/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4386	4437	4386	4437	0.00
31/08/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5886	5937	5886	5937	0.00
31/08/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7386	7437	7386	7437	0.00
31/08/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4676	4622	4676	4622	0.00
31/08/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3178	3124	3178	3124	0.00
31/08/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1700	1648	1700	1648	0.00
31/08/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	24	27	24	27	0.00
31/08/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7328	7382	7328	7382	0.00
31/08/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4703	4647	4703	4647	0.00
31/08/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3208	3153	3208	3153	0.00
31/08/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	6	6	6	6	0.00
31/08/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1751	1699	1751	1699	0.00
31/08/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	48	52	48	52	0.00
31/08/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	136	133	136	133	0.00
31/08/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2933	2986	2933	2986	0.00
31/08/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	78	77	78	77	0.00
31/08/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4375	4430	4375	4430	0.00
31/08/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	48	47	48	47	0.00
31/08/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5845	5900	5845	5900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	30	30	30	30	0.00
31/08/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7327	7382	7327	7382	0.00
31/08/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4665	4613	4665	4613	0.00
31/08/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3165	3113	3165	3113	0.00
31/08/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1665	1613	1665	1613	0.00
31/08/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	217	187	217	187	0.00
31/08/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	53	74	53	74	0.00
31/08/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4336	4387	4336	4387	0.00
31/08/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5836	5887	5836	5887	0.00
31/08/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7336	7387	7336	7387	0.00
31/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4706	4759	4706	4759	0.00
31/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1037	1088	1037	1088	0.00
31/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1536	1587	1536	1587	0.00
31/08/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	921	881	921	881	0.00
31/08/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	145	159	145	159	0.00
31/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	214	207	214	207	0.00
31/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1239	1286	1239	1286	0.00
31/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	200	194	200	194	0.00
31/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1324	1372	1324	1372	0.00
31/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	154	150	154	150	0.00
31/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1678	1728	1678	1728	0.00
31/08/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	43	43	43	43	0.00
31/08/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3968	4021	3968	4021	0.00
31/08/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1049	1009	1049	1009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	196	212	196	212	0.00
31/08/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	313	303	313	303	0.00
31/08/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1360	1406	1360	1406	0.00
31/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	267	259	267	259	0.00
31/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1614	1662	1614	1662	0.00
31/08/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	98	97	98	97	0.00
31/08/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3745	3800	3745	3800	0.00
31/08/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2947	2895	2947	2895	0.00
31/08/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1951	1899	1951	1899	0.00
31/08/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	4	5	4	5	0.00
31/08/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	983	938	983	938	0.00
31/08/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	37	44	37	44	0.00
31/08/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	915	865	915	865	0.00
31/08/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	429	386	429	386	0.00
31/08/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	15	23	15	23	0.00
31/08/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2979	2925	2979	2925	0.00
31/08/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1988	1935	1988	1935	0.00
31/08/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	12	14	12	14	0.00
31/08/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1072	1028	1072	1028	0.00
31/08/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	96	107	96	107	0.00
31/08/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	41	41	41	41	0.00
31/08/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4066	4119	4066	4119	0.00
31/08/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	25	25	25	25	0.00
31/08/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5049	5103	5049	5103	0.00
31/08/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3010	2955	3010	2955	0.00
31/08/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	7	8	7	8	0.00
31/08/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2029	1976	2029	1976	0.00
31/08/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	27	29	27	29	0.00
31/08/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1154	1112	1154	1112	0.00
31/08/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	151	165	151	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
31/08/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	125	123	125	123	0.00
31/08/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3122	3176	3122	3176	0.00
31/08/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	61	60	61	60	0.00
31/08/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5058	5113	5058	5113	0.00
31/08/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2149	2097	2149	2097	0.00
31/08/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1115	1064	1115	1064	0.00
31/08/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	619	571	619	571	0.00
31/08/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	5	8	5	8	0.00
31/08/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3128	3074	3128	3074	0.00
31/08/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	2	3	2	3	0.00
31/08/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2135	2082	2135	2082	0.00
31/08/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	10	10	10	10	0.00
31/08/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1198	1150	1198	1150	0.00
31/08/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	72	78	72	78	0.00
31/08/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2224	2169	2224	2169	0.00
31/08/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	21	22	21	22	0.00
31/08/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1315	1268	1315	1268	0.00
31/08/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	112	120	112	120	0.00
31/08/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	93	92	93	92	0.00
31/08/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3891	3945	3891	3945	0.00
31/08/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	65	64	65	64	0.00
31/08/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4862	4917	4862	4917	0.00
31/08/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6654	6706	6654	6706	0.00
31/08/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1165	1113	1165	1113	0.00
31/08/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	668	619	668	619	0.00
31/08/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	4	6	4	6	0.00
31/08/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2185	2131	2185	2131	0.00
31/08/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	9	10	9	10	0.00
31/08/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1241	1193	1241	1193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	66	71	66	71	0.00
31/08/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7204	7256	7204	7256	0.00
31/08/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	118	116	118	116	0.00
31/08/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3265	3319	3265	3319	0.00
31/08/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	83	81	83	81	0.00
31/08/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4230	4284	4230	4284	0.00
31/08/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	58	57	58	57	0.00
31/08/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5205	5260	5205	5260	0.00
31/08/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3197	3144	3197	3144	0.00
31/08/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2199	2147	2199	2147	0.00
31/08/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	2	3	2	3	0.00
31/08/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1217	1167	1217	1167	0.00
31/08/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	20	23	20	23	0.00
31/08/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7304	7356	7304	7356	0.00
31/08/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1215	1163	1215	1163	0.00
31/08/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	717	668	717	668	0.00
31/08/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	3	5	3	5	0.00
31/08/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3228	3174	3228	3174	0.00
31/08/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2234	2181	2234	2181	0.00
31/08/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	8	9	8	9	0.00
31/08/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1285	1237	1285	1237	0.00
31/08/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	60	65	60	65	0.00
31/08/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	579	552	579	552	0.00
31/08/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	354	380	354	380	0.00
31/08/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3258	3203	3258	3203	0.00
31/08/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	5	6	5	6	0.00
31/08/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2272	2217	2272	2217	0.00
31/08/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	20	20	20	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
31/08/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1357	1309	1357	1309	0.00
31/08/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	104	112	104	112	0.00
31/08/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	702	674	702	674	0.00
31/08/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	449	477	449	477	0.00
31/08/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	113	111	113	111	0.00
31/08/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3361	3414	3361	3414	0.00
31/08/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	56	56	56	56	0.00
31/08/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5303	5358	5303	5358	0.00
31/08/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3786	3837	3786	3837	0.00
31/08/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4786	4837	4786	4837	0.00
31/08/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3097	3044	3097	3044	0.00
31/08/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2100	2047	2100	2047	0.00
31/08/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7404	7456	7404	7456	0.00
31/08/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3886	3937	3886	3937	0.00
31/08/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4886	4937	4886	4937	0.00
31/08/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3109	3054	3109	3054	0.00
31/08/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	6	7	6	7	0.00
31/08/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2126	2072	2126	2072	0.00
31/08/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	24	25	24	25	0.00
31/08/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1233	1187	1233	1187	0.00
31/08/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	131	140	131	140	0.00
31/08/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	632	607	632	607	0.00
31/08/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	530	560	530	560	0.00
31/08/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	162	158	162	158	0.00
31/08/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2559	2611	2559	2611	0.00
31/08/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	107	105	107	105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3504	3558	3504	3558	0.00
31/08/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	54	53	54	53	0.00
31/08/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5451	5506	5451	5506	0.00
31/08/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3047	2994	3047	2994	0.00
31/08/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2050	1998	2050	1998	0.00
31/08/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	3	4	3	4	0.00
31/08/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7454	7506	7454	7506	0.00
31/08/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1065	1014	1065	1014	0.00
31/08/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	0	1	0	1	0.00
31/08/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3936	3987	3936	3987	0.00
31/08/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4936	4987	4936	4987	0.00
31/08/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3029	2975	3029	2975	0.00
31/08/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2037	1984	2037	1984	0.00
31/08/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	11	12	11	12	0.00
31/08/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1112	1067	1112	1067	0.00
31/08/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	86	96	86	96	0.00
31/08/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3060	3004	3060	3004	0.00
31/08/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	7	7	7	7	0.00
31/08/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2078	2023	2078	2023	0.00
31/08/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	25	26	25	26	0.00
31/08/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1193	1148	1193	1148	0.00
31/08/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	141	151	141	151	0.00
31/08/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	105	104	105	104	0.00
31/08/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3553	3607	3553	3607	0.00
31/08/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	74	73	74	73	0.00
31/08/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4521	4576	4521	4576	0.00
31/08/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	53	52	53	52	0.00
31/08/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5500	5555	5500	5555	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1015	964	1015	964	0.00
31/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	0	1	0	1	0.00
31/08/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	523	477	523	477	0.00
31/08/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	9	14	9	14	0.00
31/08/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3986	4037	3986	4037	0.00
31/08/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4986	5037	4986	5037	0.00
31/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	155	151	155	151	0.00
31/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2652	2704	2652	2704	0.00
31/08/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	103	102	103	102	0.00
31/08/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3601	3655	3601	3655	0.00
31/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	72	71	72	71	0.00
31/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4570	4624	4570	4624	0.00
31/08/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	52	51	52	51	0.00
31/08/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5549	5604	5549	5604	0.00
31/08/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3836	3887	3836	3887	0.00
31/08/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4836	4887	4836	4887	0.00
31/08/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	111	109	111	109	0.00
31/08/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3409	3462	3409	3462	0.00
31/08/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	55	55	55	55	0.00
31/08/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5353	5408	5353	5408	0.00
31/08/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3297	3244	3297	3244	0.00
31/08/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2299	2246	2299	2246	0.00
31/08/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1313	1263	1313	1263	0.00
31/08/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	17	19	17	19	0.00
31/08/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1315	1263	1315	1263	0.00
31/08/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	816	766	816	766	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	2	3	2	3	0.00
31/08/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3686	3737	3686	3737	0.00
31/08/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4686	4737	4686	4737	0.00
31/08/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3328	3274	3328	3274	0.00
31/08/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2333	2279	2333	2279	0.00
31/08/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	7	8	7	8	0.00
31/08/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1375	1326	1375	1326	0.00
31/08/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	49	54	49	54	0.00
31/08/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	633	603	633	603	0.00
31/08/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	307	332	307	332	0.00
31/08/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3308	3252	3308	3252	0.00
31/08/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	5	5	5	5	0.00
31/08/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2321	2266	2321	2266	0.00
31/08/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	18	19	18	19	0.00
31/08/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1399	1350	1399	1350	0.00
31/08/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	96	103	96	103	0.00
31/08/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	726	697	726	697	0.00
31/08/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	423	450	423	450	0.00
31/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	178	173	178	173	0.00
31/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2375	2426	2375	2426	0.00
31/08/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	116	114	116	114	0.00
31/08/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3313	3366	3313	3366	0.00
31/08/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	57	56	57	56	0.00
31/08/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5254	5309	5254	5309	0.00
31/08/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3347	3294	3347	3294	0.00
31/08/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2348	2296	2348	2296	0.00
31/08/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1361	1311	1361	1311	0.00
31/08/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	15	17	15	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7154	7206	7154	7206	0.00
31/08/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1365	1313	1365	1313	0.00
31/08/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	866	815	866	815	0.00
31/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	1	2	1	2	0.00
31/08/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3636	3687	3636	3687	0.00
31/08/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4636	4687	4636	4687	0.00
31/08/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3377	3323	3377	3323	0.00
31/08/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2383	2329	2383	2329	0.00
31/08/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	7	7	7	7	0.00
31/08/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1421	1371	1421	1371	0.00
31/08/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	45	49	45	49	0.00
31/08/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	661	630	661	630	0.00
31/08/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	286	309	286	309	0.00
31/08/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	39	39	39	39	0.00
31/08/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4163	4217	4163	4217	0.00
31/08/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3357	3302	3357	3302	0.00
31/08/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	5	5	5	5	0.00
31/08/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2370	2315	2370	2315	0.00
31/08/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	17	18	17	18	0.00
31/08/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1441	1392	1441	1392	0.00
31/08/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	88	95	88	95	0.00
31/08/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	751	722	751	722	0.00
31/08/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	399	425	399	425	0.00
31/08/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3407	3352	3407	3352	0.00
31/08/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	4	5	4	5	0.00
31/08/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2419	2364	2419	2364	0.00
31/08/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	16	17	16	17	0.00
31/08/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1484	1435	1484	1435	0.00

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31/08/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	81	88	81	88	0.00
31/08/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	120	118	120	118	0.00
31/08/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3217	3271	3217	3271	0.00
31/08/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	84	83	84	83	0.00
31/08/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4181	4236	4181	4236	0.00
31/08/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	59	58	59	58	0.00
31/08/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5156	5211	5156	5211	0.00
31/08/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3497	3444	3497	3444	0.00
31/08/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2498	2445	2498	2445	0.00
31/08/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1507	1456	1507	1456	0.00
31/08/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	11	12	11	12	0.00
31/08/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	622	587	622	587	0.00
31/08/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	126	143	126	143	0.00
31/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	42	41	42	41	0.00
31/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2045	2097	2045	2097	0.00
31/08/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7004	7056	7004	7056	0.00
31/08/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1515	1463	1515	1463	0.00
31/08/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4486	4537	4486	4537	0.00
31/08/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3527	3473	3527	3473	0.00
31/08/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2531	2478	2531	2478	0.00
31/08/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	6	6	6	6	0.00
31/08/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1559	1508	1559	1508	0.00
31/08/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	33	37	33	37	0.00
31/08/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	26	26	26	26	0.00
31/08/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5000	5054	5000	5054	0.00
31/08/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3556	3501	3556	3501	0.00
31/08/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2566	2511	2566	2511	0.00
31/08/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	13	14	13	14	0.00
31/08/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1616	1565	1616	1565	0.00
31/08/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	63	68	63	68	0.00
31/08/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	128	125	128	125	0.00
31/08/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3075	3128	3075	3128	0.00
31/08/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	62	61	62	61	0.00
31/08/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5009	5064	5009	5064	0.00
31/08/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3597	3544	3597	3544	0.00
31/08/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2598	2545	2598	2545	0.00
31/08/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1605	1554	1605	1554	0.00
31/08/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	9	10	9	10	0.00
31/08/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6904	6956	6904	6956	0.00
31/08/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1565	1513	1565	1513	0.00
31/08/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4436	4487	4436	4487	0.00
31/08/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3577	3523	3577	3523	0.00
31/08/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2581	2527	2581	2527	0.00
31/08/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	5	6	5	6	0.00
31/08/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1606	1555	1606	1555	0.00
31/08/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	30	33	30	33	0.00
31/08/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3606	3551	3606	3551	0.00
31/08/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2615	2560	2615	2560	0.00
31/08/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	13	13	13	13	0.00
31/08/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1660	1609	1660	1609	0.00
31/08/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	58	62	58	62	0.00
31/08/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	130	128	130	128	0.00

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31/08/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3027	3081	3027	3081	0.00
31/08/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	90	89	90	89	0.00
31/08/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3988	4042	3988	4042	0.00
31/08/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	63	62	63	62	0.00
31/08/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4960	5015	4960	5015	0.00
31/08/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3647	3594	3647	3594	0.00
31/08/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2648	2595	2648	2595	0.00
31/08/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6854	6906	6854	6906	0.00
31/08/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3677	3623	3677	3623	0.00
31/08/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2680	2627	2680	2627	0.00
31/08/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	5	5	5	5	0.00
31/08/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	850	813	850	813	0.00
31/08/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	175	191	175	191	0.00
31/08/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3656	3600	3656	3600	0.00
31/08/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2665	2609	2665	2609	0.00
31/08/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	12	12	12	12	0.00
31/08/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1705	1654	1705	1654	0.00
31/08/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	53	57	53	57	0.00
31/08/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	920	884	920	884	0.00
31/08/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	267	287	267	287	0.00
31/08/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	133	130	133	130	0.00
31/08/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	2980	3033	2980	3033	0.00
31/08/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	92	91	92	91	0.00
31/08/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3939	3993	3939	3993	0.00
31/08/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	64	63	64	63	0.00
31/08/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4911	4966	4911	4966	0.00
31/08/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3697	3644	3697	3644	0.00
31/08/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2697	2645	2697	2645	0.00
31/08/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1704	1652	1704	1652	0.00
31/08/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	7	8	7	8	0.00
31/08/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6804	6856	6804	6856	0.00
31/08/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3706	3650	3706	3650	0.00
31/08/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2714	2659	2714	2659	0.00
31/08/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	11	12	11	12	0.00
31/08/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	951	915	951	915	0.00
31/08/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	248	267	248	267	0.00
31/08/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3627	3573	3627	3573	0.00
31/08/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2631	2577	2631	2577	0.00
31/08/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	5	5	5	5	0.00
31/08/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1653	1601	1653	1601	0.00
31/08/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	27	30	27	30	0.00
31/08/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	816	780	816	780	0.00
31/08/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	191	208	191	208	0.00
31/08/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1465	1413	1465	1413	0.00
31/08/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	965	914	965	914	0.00
31/08/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	476	431	476	431	0.00
31/08/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	11	18	11	18	0.00
31/08/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4536	4587	4536	4587	0.00
31/08/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3477	3423	3477	3423	0.00
31/08/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	2	1	2	0.00
31/08/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2482	2428	2482	2428	0.00
31/08/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	6	6	6	6	0.00
31/08/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1512	1462	1512	1462	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	37	40	37	40	0.00
31/08/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3507	3451	3507	3451	0.00
31/08/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	4	4	4	4	0.00
31/08/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2517	2462	2517	2462	0.00
31/08/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	14	15	14	15	0.00
31/08/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1571	1521	1571	1521	0.00
31/08/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	69	74	69	74	0.00
31/08/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3727	3673	3727	3673	0.00
31/08/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2730	2676	2730	2676	0.00
31/08/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	4	5	4	5	0.00
31/08/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1747	1696	1747	1696	0.00
31/08/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	22	24	22	24	0.00
31/08/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	885	846	885	846	0.00
31/08/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	159	175	159	175	0.00
31/08/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	41	40	41	40	0.00
31/08/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6338	6393	6338	6393	0.00
31/08/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	109	107	109	107	0.00
31/08/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3456	3510	3456	3510	0.00
31/08/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	40	40	40	40	0.00
31/08/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6387	6442	6387	6442	0.00
31/08/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	39	39	39	39	0.00
31/08/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6437	6492	6437	6492	0.00
31/08/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3547	3494	3547	3494	0.00
31/08/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2548	2495	2548	2495	0.00
31/08/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1556	1505	1556	1505	0.00
31/08/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	10	11	10	11	0.00
31/08/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	6954	7006	6954	7006	0.00
31/08/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3897	3844	3897	3844	0.00
31/08/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1901	1849	1901	1849	0.00
31/08/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	4	5	4	5	0.00
31/08/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	940	895	940	895	0.00
31/08/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	43	51	43	51	0.00
31/08/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6604	6656	6604	6656	0.00
31/08/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	1915	1863	1915	1863	0.00
31/08/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	4086	4137	4086	4137	0.00
31/08/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3876	3822	3876	3822	0.00
31/08/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2879	2825	2879	2825	0.00
31/08/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	4	4	4	4	0.00
31/08/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1891	1839	1891	1839	0.00
31/08/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	16	17	16	17	0.00
31/08/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	994	953	994	953	0.00
31/08/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	119	131	119	131	0.00
31/08/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3905	3849	3905	3849	0.00
31/08/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2911	2856	2911	2856	0.00
31/08/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	8	9	8	9	0.00
31/08/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1935	1883	1935	1883	0.00
31/08/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	33	35	33	35	0.00
31/08/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1083	1043	1083	1043	0.00
31/08/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	180	196	180	196	0.00
31/08/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	70	69	70	69	0.00
31/08/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4667	4722	4667	4722	0.00
31/08/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	44	43	44	43	0.00
31/08/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6141	6196	6141	6196	0.00
31/08/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3997	3944	3997	3944	0.00
31/08/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2997	2945	2997	2945	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	1	0	1	0.00
31/08/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	2000	1948	2000	1948	0.00
31/08/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	4	4	4	4	0.00
31/08/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	10	11	10	11	0.00
31/08/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3513	3567	3513	3567	0.00
31/08/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6504	6556	6504	6556	0.00
31/08/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	1965	1913	1965	1913	0.00
31/08/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1037	1088	1037	1088	0.00
31/08/2009	\$ / R On 14-September-09	11.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	4036	4087	4036	4087	0.00
31/08/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3976	3922	3976	3922	0.00
31/08/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	32	32	32	32	0.00
31/08/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4556	4610	4556	4610	0.00
31/08/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3955	3899	3955	3899	0.00
31/08/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1982	1929	1982	1929	0.00
31/08/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	30	32	30	32	0.00
31/08/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1118	1077	1118	1077	0.00
31/08/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	165	180	165	180	0.00
31/08/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6004	6056	6004	6056	0.00
31/08/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8004	8056	8004	8056	0.00
31/08/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	3965	3913	3965	3913	0.00
31/08/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	2965	2913	2965	2913	0.00
31/08/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	6036	6087	6036	6087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	16	15	16	15	0.00
31/08/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6040	6094	6040	6094	0.00
31/08/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8026	8080	8026	8080	0.00
31/08/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	24	24	24	24	0.00
31/08/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8071	8126	8071	8126	0.00
31/08/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	6	6	6	6	0.00
31/08/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4109	4162	4109	4162	0.00
31/08/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8104	8156	8104	8156	0.00
31/08/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	3865	3813	3865	3813	0.00
31/08/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	2865	2813	2865	2813	0.00
31/08/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	1865	1813	1865	1813	0.00
31/08/2009	\$ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	866	815	866	815	0.00
31/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	1	2	1	2	0.00
31/08/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	6136	6187	6136	6187	0.00
31/08/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	14	14	14	14	0.00
31/08/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6139	6192	6139	6192	0.00
31/08/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8125	8180	8125	8180	0.00
31/08/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3855	3799	3855	3799	0.00
31/08/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2862	2807	2862	2807	0.00
31/08/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	9	9	9	9	0.00
31/08/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1889	1836	1889	1836	0.00
31/08/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	36	39	36	39	0.00
31/08/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	43	42	43	42	0.00
31/08/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6190	6245	6190	6245	0.00
31/08/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	23	22	23	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8170	8225	8170	8225	0.00
31/08/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3797	3744	3797	3744	0.00
31/08/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2797	2745	2797	2745	0.00
31/08/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1802	1750	1802	1750	0.00
31/08/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	6	6	6	6	0.00
31/08/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	855	812	855	812	0.00
31/08/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	58	68	58	68	0.00
31/08/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6204	6256	6204	6256	0.00
31/08/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8204	8256	8204	8256	0.00
31/08/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	3815	3763	3815	3763	0.00
31/08/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	2815	2763	2815	2763	0.00
31/08/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	1815	1763	1815	1763	0.00
31/08/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	6186	6237	6186	6237	0.00
31/08/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3777	3723	3777	3723	0.00
31/08/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2780	2726	2780	2726	0.00
31/08/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	4	4	4	4	0.00
31/08/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1795	1743	1795	1743	0.00
31/08/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	19	22	19	22	0.00
31/08/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	13	12	13	12	0.00
31/08/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6237	6291	6237	6291	0.00
31/08/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8225	8279	8225	8279	0.00
31/08/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3755	3700	3755	3700	0.00
31/08/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2763	2708	2763	2708	0.00
31/08/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	10	11	10	11	0.00
31/08/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1796	1744	1796	1744	0.00
31/08/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	44	47	44	47	0.00
31/08/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	983	945	983	945	0.00
31/08/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	230	248	230	248	0.00
31/08/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	41	41	41	41	0.00
31/08/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6289	6344	6289	6344	0.00
31/08/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	22	21	22	21	0.00
31/08/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8269	8324	8269	8324	0.00
31/08/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6304	6356	6304	6356	0.00
31/08/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8304	8356	8304	8356	0.00
31/08/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	3715	3663	3715	3663	0.00
31/08/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	2715	2663	2715	2663	0.00
31/08/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	1715	1663	1715	1663	0.00
31/08/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	6286	6337	6286	6337	0.00
31/08/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	11	11	11	11	0.00
31/08/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6336	6389	6336	6389	0.00
31/08/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8325	8379	8325	8379	0.00
31/08/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	21	20	21	20	0.00
31/08/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8368	8423	8368	8423	0.00
31/08/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3747	3694	3747	3694	0.00
31/08/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2747	2695	2747	2695	0.00
31/08/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1753	1701	1753	1701	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	6	7	6	7	0.00
31/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	813	772	813	772	0.00
31/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	67	78	67	78	0.00
31/08/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6254	6306	6254	6306	0.00
31/08/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8254	8306	8254	8306	0.00
31/08/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	12	12	12	12	0.00
31/08/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6286	6340	6286	6340	0.00
31/08/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8275	8329	8275	8329	0.00
31/08/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	21	21	21	21	0.00
31/08/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8318	8374	8318	8374	0.00
31/08/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6454	6506	6454	6506	0.00
31/08/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8453	8506	8453	8506	0.00
31/08/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3565	3513	3565	3513	0.00
31/08/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2565	2513	2565	2513	0.00
31/08/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6436	6487	6436	6487	0.00
31/08/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	10	9	10	9	0.00
31/08/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6484	6538	6484	6538	0.00
31/08/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8475	8529	8475	8529	0.00
31/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	155	151	155	151	0.00
31/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2652	2704	2652	2704	0.00
31/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	72	71	72	71	0.00
31/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4570	4624	4570	4624	0.00
31/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	38	38	38	38	0.00
31/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6535	6591	6535	6591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	19	19	19	19	0.00
31/08/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8516	8572	8516	8572	0.00
31/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	38	38	38	38	0.00
31/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6535	6591	6535	6591	0.00
31/08/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8503	8556	8503	8556	0.00
31/08/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3514	3463	3514	3463	0.00
31/08/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2514	2463	2514	2463	0.00
31/08/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6486	6537	6486	6537	0.00
31/08/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	9	9	9	9	0.00
31/08/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6533	6587	6533	6587	0.00
31/08/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8525	8579	8525	8579	0.00
31/08/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3457	3401	3457	3401	0.00
31/08/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	4	4	4	4	0.00
31/08/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2468	2413	2468	2413	0.00
31/08/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	15	16	15	16	0.00
31/08/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	151	148	151	148	0.00
31/08/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2698	2751	2698	2751	0.00
31/08/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	38	37	38	37	0.00
31/08/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6585	6640	6585	6640	0.00
31/08/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	19	18	19	18	0.00
31/08/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8566	8621	8566	8621	0.00
31/08/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3447	3394	3447	3394	0.00
31/08/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2448	2396	2448	2396	0.00
31/08/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	1	2	1	2	0.00
31/08/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1459	1408	1459	1408	0.00
31/08/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	12	14	12	14	0.00
31/08/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	587	554	587	554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	141	160	141	160	0.00
31/08/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6554	6606	6554	6606	0.00
31/08/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8553	8606	8553	8606	0.00
31/08/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3415	3363	3415	3363	0.00
31/08/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2415	2363	2415	2363	0.00
31/08/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3586	3637	3586	3637	0.00
31/08/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	5086	5137	5086	5137	0.00
31/08/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6586	6637	6586	6637	0.00
31/08/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3427	3373	3427	3373	0.00
31/08/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2432	2378	2432	2378	0.00
31/08/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	7	7	7	7	0.00
31/08/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	9	8	9	8	0.00
31/08/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6583	6637	6583	6637	0.00
31/08/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8575	8629	8575	8629	0.00
31/08/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	148	145	148	145	0.00
31/08/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2745	2798	2745	2798	0.00
31/08/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	37	37	37	37	0.00
31/08/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6634	6689	6634	6689	0.00
31/08/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	18	18	18	18	0.00
31/08/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8616	8671	8616	8671	0.00
31/08/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3465	3413	3465	3413	0.00
31/08/2009	\$ / R On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2465	2413	2465	2413	0.00
31/08/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	5036	5087	5036	5087	0.00
31/08/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6536	6587	6536	6587	0.00
31/08/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6354	6406	6354	6406	0.00
31/08/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8353	8406	8353	8406	0.00
31/08/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3615	3563	3615	3563	0.00
31/08/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2615	2563	2615	2563	0.00
31/08/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6386	6437	6386	6437	0.00
31/08/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	11	10	11	10	0.00
31/08/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6385	6439	6385	6439	0.00
31/08/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8375	8429	8375	8429	0.00
31/08/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	20	20	20	20	0.00
31/08/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8417	8473	8417	8473	0.00
31/08/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3947	3894	3947	3894	0.00
31/08/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8054	8106	8054	8106	0.00
31/08/2009	\$ / R On 14-September-09	3.90	Call	Currency Future	3914	3863	3914	3863	0.00
31/08/2009	\$ / R On 14-September-09	3.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3926	3872	3926	3872	0.00
31/08/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1940	1887	1940	1887	0.00
31/08/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	14	15	14	15	0.00
31/08/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1033	990	1033	990	0.00
31/08/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	107	119	107	119	0.00
31/08/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	40	40	40	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4114	4168	4114	4168	0.00
31/08/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8076	8130	8076	8130	0.00
31/08/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	23	23	23	23	0.00
31/08/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8121	8176	8121	8176	0.00
31/08/2009	\$ / R On 14-September-09	3.80	Call	Currency Future	4014	3963	4014	3963	0.00
31/08/2009	\$ / R On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	4.80	Call	Currency Future	3015	2963	3015	2963	0.00
31/08/2009	\$ / R On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.80	Call	Currency Future	2015	1963	2015	1963	0.00
31/08/2009	\$ / R On 14-September-09	5.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1015	964	1015	964	0.00
31/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	0	1	0	1	0.00
31/08/2009	\$ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.80	Put	Currency Future	5986	6037	5986	6037	0.00
31/08/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	4026	3972	4026	3972	0.00
31/08/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	17	16	17	16	0.00
31/08/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	5991	6045	5991	6045	0.00
31/08/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	7976	8030	7976	8030	0.00
31/08/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	4005	3949	4005	3949	0.00
31/08/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	2	2	2	2	0.00
31/08/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	45	45	45	45	0.00
31/08/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6042	6097	6042	6097	0.00
31/08/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	25	24	25	24	0.00
31/08/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8022	8077	8022	8077	0.00
31/08/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	4097	4044	4097	4044	0.00
31/08/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	5904	5956	5904	5956	0.00
31/08/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	7904	7956	7904	7956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	3.75	Call	Currency Future	4065	4013	4065	4013	0.00
31/08/2009	\$ / R On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	4.75	Call	Currency Future	3065	3013	3065	3013	0.00
31/08/2009	\$ / R On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.75	Call	Currency Future	2065	2013	2065	2013	0.00
31/08/2009	\$ / R On 14-September-09	5.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	13.75	Put	Currency Future	5936	5987	5936	5987	0.00
31/08/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	4076	4022	4076	4022	0.00
31/08/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	1	0	1	0.00
31/08/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	3078	3024	3078	3024	0.00
31/08/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	3	3	3	3	0.00
31/08/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	2086	2032	2086	2032	0.00
31/08/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	10	11	10	11	0.00
31/08/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1154	1107	1154	1107	0.00
31/08/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	79	85	79	85	0.00
31/08/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	7926	7980	7926	7980	0.00
31/08/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	4054	3999	4054	3999	0.00
31/08/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	2	1	2	0.00
31/08/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	46	45	46	45	0.00
31/08/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	5993	6048	5993	6048	0.00
31/08/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	25	25	25	25	0.00
31/08/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	7972	8028	7972	8028	0.00
31/08/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3847	3794	3847	3794	0.00
31/08/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2847	2795	2847	2795	0.00
31/08/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1852	1800	1852	1800	0.00
31/08/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	5	6	5	6	0.00
31/08/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	897	853	897	853	0.00
31/08/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	50	59	50	59	0.00
31/08/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6154	6206	6154	6206	0.00
31/08/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8154	8206	8154	8206	0.00
31/08/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3826	3772	3826	3772	0.00
31/08/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2830	2776	2830	2776	0.00
31/08/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	4	4	4	4	0.00
31/08/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1843	1791	1843	1791	0.00
31/08/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	17	19	17	19	0.00
31/08/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	957	916	957	916	0.00
31/08/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	131	145	131	145	0.00
31/08/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	13	13	13	13	0.00
31/08/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6188	6241	6188	6241	0.00
31/08/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8175	8229	8175	8229	0.00
31/08/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	4047	3994	4047	3994	0.00
31/08/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	7954	8006	7954	8006	0.00
31/08/2009	\$ / R On 14-September-09	4.05	Call	Currency Future	3764	3713	3764	3713	0.00
31/08/2009	\$ / R On 14-September-09	4.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	5.05	Call	Currency Future	2764	2713	2764	2713	0.00
31/08/2009	\$ / R On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	6.05	Call	Currency Future	1765	1713	1765	1713	0.00
31/08/2009	\$ / R On 14-September-09	6.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	7.05	Call	Currency Future	767	717	767	717	0.00
31/08/2009	\$ / R On 14-September-09	7.05	Put	Currency Future	2	4	2	4	0.00
31/08/2009	\$ / R On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	12.55	Put	Currency Future	4736	4787	4736	4787	0.00
31/08/2009	\$ / R On 14-September-09	14.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.05	Put	Currency Future	6236	6287	6236	6287	0.00
31/08/2009	\$ / R On 14-September-09	4.15	Call	Currency Future	3665	3613	3665	3613	0.00
31/08/2009	\$ / R On 14-September-09	4.15	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 14-September-09	5.15	Call	Currency Future	2665	2613	2665	2613	0.00
31/08/2009	\$ / R On 14-September-09	5.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-September-09	14.15	Put	Currency Future	6336	6387	6336	6387	0.00
31/08/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6404	6456	6404	6456	0.00
31/08/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8403	8456	8403	8456	0.00
31/08/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	10	10	10	10	0.00
31/08/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6434	6488	6434	6488	0.00
31/08/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1	1	1	1	0.00
31/08/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8425	8479	8425	8479	0.00
31/08/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	706	682	706	682	0.00
31/08/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	679	713	679	713	0.00
31/08/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	847	820	847	820	0.00
31/08/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	709	739	709	739	0.00
31/08/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3932	3874	3932	3874	0.00
31/08/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	5	5	5	5	0.00
31/08/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2941	2884	2941	2884	0.00
31/08/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	14	15	14	15	0.00
31/08/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1986	1931	1986	1931	0.00
31/08/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	59	62	59	62	0.00
31/08/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	1171	1130	1171	1130	0.00
31/08/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	244	261	244	261	0.00
31/08/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	272	264	272	264	0.00
31/08/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2344	2395	2344	2395	0.00
31/08/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	140	137	140	137	0.00
31/08/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4213	4268	4213	4268	0.00
31/08/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	83	81	83	81	0.00
31/08/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6156	6212	6156	6212	0.00
31/08/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	52	50	52	50	0.00
31/08/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8124	8181	8124	8181	0.00
31/08/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3948	3890	3948	3890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	9	9	9	9	0.00
31/08/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2959	2903	2959	2903	0.00
31/08/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	21	22	21	22	0.00
31/08/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	2026	1973	2026	1973	0.00
31/08/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	88	92	88	92	0.00
31/08/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	1248	1208	1248	1208	0.00
31/08/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	309	327	309	327	0.00
31/08/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	348	339	348	339	0.00
31/08/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2410	2458	2410	2458	0.00
31/08/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	191	187	191	187	0.00
31/08/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4253	4306	4253	4306	0.00
31/08/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	120	118	120	118	0.00
31/08/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6182	6237	6182	6237	0.00
31/08/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	80	78	80	78	0.00
31/08/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8141	8197	8141	8197	0.00
31/08/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	4081	0	4081	0	0.00
31/08/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	4	0	4	0	0.00
31/08/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	3089	0	3089	0	0.00
31/08/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	12	0	12	0	0.00
31/08/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	2123	0	2123	0	0.00
31/08/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	46	0	46	0	0.00
31/08/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	1275	0	1275	0	0.00
31/08/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	198	0	198	0	0.00
31/08/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	288	0	288	0	0.00
31/08/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2211	0	2211	0	0.00
31/08/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	146	0	146	0	0.00
31/08/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4069	0	4069	0	0.00
31/08/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	86	0	86	0	0.00
31/08/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6009	0	6009	0	0.00
31/08/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	54	0	54	0	0.00
31/08/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	7977	0	7977	0	0.00
31/08/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	4032	0	4032	0	0.00
31/08/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	3039	0	3039	0	0.00
31/08/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	12	0	12	0	0.00
31/08/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	2077	0	2077	0	0.00
31/08/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	49	0	49	0	0.00
31/08/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	1237	0	1237	0	0.00
31/08/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	210	0	210	0	0.00
31/08/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	283	0	283	0	0.00
31/08/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2256	0	2256	0	0.00
31/08/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	145	0	145	0	0.00
31/08/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4117	0	4117	0	0.00
31/08/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	85	0	85	0	0.00
31/08/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6058	0	6058	0	0.00
31/08/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	54	0	54	0	0.00
31/08/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8027	0	8027	0	0.00
31/08/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	4046	0	4046	0	0.00
31/08/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	8	0	8	0	0.00
31/08/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	3057	0	3057	0	0.00
31/08/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	18	0	18	0	0.00
31/08/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	2115	0	2115	0	0.00
31/08/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	76	0	76	0	0.00
31/08/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	1313	0	1313	0	0.00
31/08/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	275	0	275	0	0.00
31/08/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	360	0	360	0	0.00
31/08/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2322	0	2322	0	0.00
31/08/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	196	0	196	0	0.00
31/08/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4158	0	4158	0	0.00
31/08/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	123	0	123	0	0.00
31/08/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6084	0	6084	0	0.00
31/08/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	82	0	82	0	0.00
31/08/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8044	0	8044	0	0.00
31/08/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3997	0	3997	0	0.00
31/08/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	9	0	9	0	0.00
31/08/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	3007	0	3007	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	19	0	19	0	0.00
31/08/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	2070	0	2070	0	0.00
31/08/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	81	0	81	0	0.00
31/08/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	1278	0	1278	0	0.00
31/08/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	290	0	290	0	0.00
31/08/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	789	0	789	0	0.00
31/08/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	801	0	801	0	0.00
31/08/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	354	0	354	0	0.00
31/08/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2366	0	2366	0	0.00
31/08/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	194	0	194	0	0.00
31/08/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4205	0	4205	0	0.00
31/08/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	122	0	122	0	0.00
31/08/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6133	0	6133	0	0.00
31/08/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	81	0	81	0	0.00
31/08/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8093	0	8093	0	0.00
31/08/2009	£ / R On 15-March-10			Currency Future	13.1500	13.0779	13.1470	13.0779	224.00
31/08/2009	£ / R On 14-June-10			Currency Future	13.3500	13.2788	13.3496	13.2788	0.00
31/08/2009	£ / R On 14-September-09			Currency Future	12.7200	12.6576	12.7235	12.6576	28,658.00
31/08/2009	£ / R On 14-December-09			Currency Future	12.9400	12.8707	12.9381	12.8707	16,805.00
31/08/2009	£ / R On 15-March-10	13.10	Call	Currency Future	704	677	704	677	0.00
31/08/2009	£ / R On 15-March-10	13.10	Put	Currency Future	657	699	657	699	0.00
31/08/2009	£ / R On 14-June-10	13.30	Call	Currency Future	881	853	881	853	0.00
31/08/2009	£ / R On 14-June-10	13.30	Put	Currency Future	831	874	831	874	0.00
31/08/2009	£ / R On 14-September-09	12.65	Call	Currency Future	198	169	198	169	0.00
31/08/2009	£ / R On 14-September-09	12.65	Put	Currency Future	124	162	124	162	0.00
31/08/2009	£ / R On 14-December-09	12.85	Call	Currency Future	516	488	516	488	0.00
31/08/2009	£ / R On 14-December-09	12.85	Put	Currency Future	428	467	428	467	0.00
31/08/2009	£ / R On 15-March-10	13.20	Call	Currency Future	664	640	664	640	0.00
31/08/2009	£ / R On 15-March-10	13.20	Put	Currency Future	717	762	717	762	0.00
31/08/2009	£ / R On 14-June-10	13.40	Call	Currency Future	842	817	842	817	12,265.00
31/08/2009	£ / R On 14-June-10	13.40	Put	Currency Future	893	938	893	938	0.00
31/08/2009	£ / R On 14-September-09	12.75	Call	Currency Future	145	134	145	134	0.00
31/08/2009	£ / R On 14-September-09	12.75	Put	Currency Future	172	227	172	227	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	13.00	Call	Currency Future	451	430	451	430	0.00
31/08/2009	£ / R On 14-December-09	13.00	Put	Currency Future	513	560	513	560	0.00
31/08/2009	£ / R On 14-June-10	13.45	Call	Currency Future	824	799	824	799	0.00
31/08/2009	£ / R On 14-June-10	13.45	Put	Currency Future	924	970	924	970	0.00
31/08/2009	£ / R On 14-September-09	12.80	Call	Currency Future	128	120	128	120	0.00
31/08/2009	£ / R On 14-September-09	12.80	Put	Currency Future	205	263	205	263	0.00
31/08/2009	£ / R On 15-March-10	13.25	Call	Currency Future	645	623	645	623	0.00
31/08/2009	£ / R On 15-March-10	13.25	Put	Currency Future	748	795	748	795	0.00
31/08/2009	£ / R On 14-December-09	13.05	Call	Currency Future	433	413	433	413	0.00
31/08/2009	£ / R On 14-December-09	13.05	Put	Currency Future	544	592	544	592	0.00
31/08/2009	£ / R On 15-March-10	13.35	Call	Currency Future	610	589	610	589	0.00
31/08/2009	£ / R On 15-March-10	13.35	Put	Currency Future	813	861	813	861	0.00
31/08/2009	£ / R On 14-June-10	13.55	Call	Currency Future	789	765	789	765	0.00
31/08/2009	£ / R On 14-June-10	13.55	Put	Currency Future	989	1036	989	1036	0.00
31/08/2009	£ / R On 14-September-09	12.95	Call	Currency Future	90	87	90	87	0.00
31/08/2009	£ / R On 14-September-09	12.95	Put	Currency Future	316	379	316	379	0.00
31/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	398	380	398	380	0.00
31/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	610	659	610	659	0.00
31/08/2009	£ / R On 15-March-10	13.55	Call	Currency Future	546	528	546	528	0.00
31/08/2009	£ / R On 15-March-10	13.55	Put	Currency Future	949	1000	949	1000	0.00
31/08/2009	£ / R On 14-June-10	13.75	Call	Currency Future	724	702	724	702	0.00
31/08/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1124	1174	1124	1174	0.00
31/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	64	64	64	64	0.00
31/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	440	507	440	507	0.00
31/08/2009	£ / R On 14-December-09	13.30	Call	Currency Future	351	336	351	336	0.00
31/08/2009	£ / R On 14-December-09	13.30	Put	Currency Future	713	765	713	765	0.00
31/08/2009	£ / R On 15-March-10	13.75	Call	Currency Future	490	474	490	474	0.00
31/08/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1093	1146	1093	1146	0.00
31/08/2009	£ / R On 14-June-10	14.00	Call	Currency Future	651	633	651	633	0.00
31/08/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1302	1354	1302	1354	0.00
31/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	39	41	39	41	0.00
31/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	665	734	665	734	0.00
31/08/2009	£ / R On 14-December-09	13.55	Call	Currency Future	286	275	286	275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	13.55	Put	Currency Future	898	954	898	954	0.00
31/08/2009	£ / R On 15-March-10	13.80	Call	Currency Future	477	461	477	461	0.00
31/08/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1130	1184	1130	1184	0.00
31/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	35	38	35	38	0.00
31/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	712	780	712	780	0.00
31/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	274	264	274	264	0.00
31/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	936	993	936	993	0.00
31/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	39	41	39	41	0.00
31/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	665	734	665	734	0.00
31/08/2009	£ / R On 15-March-10	13.85	Call	Currency Future	464	449	464	449	0.00
31/08/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1167	1222	1167	1222	0.00
31/08/2009	£ / R On 14-June-10	14.05	Call	Currency Future	638	620	638	620	0.00
31/08/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1338	1391	1338	1391	0.00
31/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	35	38	35	38	0.00
31/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	712	780	712	780	0.00
31/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	264	254	264	254	0.00
31/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	976	1033	976	1033	0.00
31/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	274	264	274	264	0.00
31/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	936	993	936	993	0.00
31/08/2009	£ / R On 15-March-10	13.90	Call	Currency Future	452	438	452	438	0.00
31/08/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1205	1260	1205	1260	0.00
31/08/2009	£ / R On 14-June-10	14.15	Call	Currency Future	612	595	612	595	0.00
31/08/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1412	1466	1412	1466	0.00
31/08/2009	£ / R On 14-September-09	13.45	Call	Currency Future	33	35	33	35	0.00
31/08/2009	£ / R On 14-September-09	13.45	Put	Currency Future	759	828	759	828	0.00
31/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	253	244	253	244	0.00
31/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1015	1073	1015	1073	0.00
31/08/2009	£ / R On 15-March-10	14.00	Call	Currency Future	429	416	429	416	0.00
31/08/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1282	1338	1282	1338	0.00
31/08/2009	£ / R On 14-June-10	14.20	Call	Currency Future	600	583	600	583	0.00
31/08/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1450	1504	1450	1504	0.00
31/08/2009	£ / R On 14-September-09	13.55	Call	Currency Future	28	30	28	30	0.00
31/08/2009	£ / R On 14-September-09	13.55	Put	Currency Future	854	923	854	923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	243	235	243	235	0.00
31/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1055	1114	1055	1114	0.00
31/08/2009	£ / R On 15-March-10	14.15	Call	Currency Future	397	385	397	385	0.00
31/08/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1400	1457	1400	1457	0.00
31/08/2009	£ / R On 14-June-10	14.35	Call	Currency Future	564	549	564	549	0.00
31/08/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1565	1620	1565	1620	0.00
31/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	24	26	24	26	0.00
31/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	950	1019	950	1019	0.00
31/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	216	209	216	209	0.00
31/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1178	1239	1178	1239	0.00
31/08/2009	£ / R On 15-March-10	14.10	Call	Currency Future	407	395	407	395	0.00
31/08/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1360	1417	1360	1417	0.00
31/08/2009	£ / R On 14-June-10	14.30	Call	Currency Future	576	560	576	560	0.00
31/08/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1526	1581	1526	1581	0.00
31/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	24	26	24	26	0.00
31/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	950	1019	950	1019	0.00
31/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	225	217	225	217	0.00
31/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1137	1197	1137	1197	0.00
31/08/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2160	2094	2160	2094	0.00
31/08/2009	£ / R On 15-March-10	11.05	Put	Currency Future	63	66	63	66	0.00
31/08/2009	£ / R On 15-March-10	9.15	Call	Currency Future	4016	3948	4016	3948	0.00
31/08/2009	£ / R On 15-March-10	9.15	Put	Currency Future	19	21	19	21	0.00
31/08/2009	£ / R On 15-March-10	13.65	Call	Currency Future	517	500	517	500	0.00
31/08/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1020	1072	1020	1072	0.00
31/08/2009	£ / R On 14-June-10	13.85	Call	Currency Future	694	673	694	673	0.00
31/08/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1194	1245	1194	1245	0.00
31/08/2009	£ / R On 14-June-10	17.50	Call	Currency Future	178	173	178	173	12,265.00
31/08/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4328	4394	4328	4394	0.00
31/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	52	53	52	53	0.00
31/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	528	596	528	596	0.00
31/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	323	310	323	310	0.00
31/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	785	839	785	839	0.00
31/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	64	64	64	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	440	507	440	507	0.00
31/08/2009	£ / R On 15-March-10	12.90	Call	Currency Future	794	763	794	763	11,630.00
31/08/2009	£ / R On 15-March-10	12.90	Put	Currency Future	547	585	547	585	0.00
31/08/2009	£ / R On 15-March-10	13.40	Call	Currency Future	593	573	593	573	0.00
31/08/2009	£ / R On 15-March-10	13.40	Put	Currency Future	846	895	846	895	0.00
31/08/2009	£ / R On 15-March-10	14.70	Call	Currency Future	303	295	303	295	11,630.00
31/08/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1856	1917	1856	1917	0.00
31/08/2009	£ / R On 14-June-10	13.60	Call	Currency Future	772	749	772	749	0.00
31/08/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1022	1070	1022	1070	0.00
31/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	381	365	381	365	0.00
31/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	643	694	643	694	0.00
31/08/2009	£ / R On 15-March-10	13.50	Call	Currency Future	561	542	561	542	0.00
31/08/2009	£ / R On 15-March-10	13.50	Put	Currency Future	914	964	914	964	0.00
31/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	739	717	739	717	0.00
31/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1090	1139	1090	1139	0.00
31/08/2009	£ / R On 14-September-09	13.05	Call	Currency Future	71	71	71	71	0.00
31/08/2009	£ / R On 14-September-09	13.05	Put	Currency Future	398	463	398	463	0.00
31/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	101	97	101	97	0.00
31/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	277	339	277	339	0.00
31/08/2009	£ / R On 14-June-10	13.65	Call	Currency Future	755	733	755	733	0.00
31/08/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1056	1104	1056	1104	0.00
31/08/2009	£ / R On 14-September-09	13.00	Call	Currency Future	80	78	80	78	0.00
31/08/2009	£ / R On 14-September-09	13.00	Put	Currency Future	356	421	356	421	0.00
31/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	679	659	679	659	0.00
31/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1229	1281	1229	1281	0.00
31/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	52	53	52	53	0.00
31/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	528	596	528	596	0.00
31/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	310	298	310	298	0.00
31/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	822	877	822	877	0.00
31/08/2009	£ / R On 14-June-10	14.10	Call	Currency Future	625	607	625	607	0.00
31/08/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1375	1428	1375	1428	0.00
31/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	264	254	264	254	0.00
31/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	976	1033	976	1033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	14.05	Call	Currency Future	418	405	418	405	0.00
31/08/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1321	1377	1321	1377	0.00
31/08/2009	£ / R On 14-June-10	14.25	Call	Currency Future	588	571	588	571	0.00
31/08/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1488	1543	1488	1543	0.00
31/08/2009	£ / R On 14-December-09	13.80	Call	Currency Future	234	226	234	226	0.00
31/08/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1096	1155	1096	1155	0.00
31/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	25	28	25	28	0.00
31/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	902	971	902	971	0.00
31/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	225	217	225	217	0.00
31/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1137	1197	1137	1197	0.00
31/08/2009	£ / R On 15-March-10	13.95	Call	Currency Future	440	427	440	427	0.00
31/08/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1243	1299	1243	1299	0.00
31/08/2009	£ / R On 14-September-09	13.50	Call	Currency Future	30	33	30	33	0.00
31/08/2009	£ / R On 14-September-09	13.50	Put	Currency Future	806	875	806	875	0.00
31/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	243	235	243	235	0.00
31/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1055	1114	1055	1114	0.00
31/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	665	646	665	646	0.00
31/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1265	1317	1265	1317	0.00
31/08/2009	£ / R On 14-September-09	13.30	Call	Currency Future	43	45	43	45	0.00
31/08/2009	£ / R On 14-September-09	13.30	Put	Currency Future	619	687	619	687	0.00
31/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	298	286	298	286	0.00
31/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	860	915	860	915	0.00
31/08/2009	£ / R On 15-March-10	13.60	Call	Currency Future	531	514	531	514	0.00
31/08/2009	£ / R On 15-March-10	13.60	Put	Currency Future	984	1036	984	1036	0.00
31/08/2009	£ / R On 14-June-10	13.80	Call	Currency Future	708	688	708	688	0.00
31/08/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1159	1209	1159	1209	0.00
31/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	58	59	58	59	0.00
31/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	484	551	484	551	0.00
31/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	323	310	323	310	0.00
31/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	785	839	785	839	0.00
31/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	337	323	337	323	0.00
31/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	749	802	749	802	0.00
31/08/2009	£ / R On 15-March-10	13.45	Call	Currency Future	577	557	577	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	13.45	Put	Currency Future	880	929	880	929	0.00
31/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	381	365	381	365	0.00
31/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	643	694	643	694	0.00
31/08/2009	£ / R On 15-March-10	13.30	Call	Currency Future	628	605	628	605	0.00
31/08/2009	£ / R On 15-March-10	13.30	Put	Currency Future	781	828	781	828	0.00
31/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	398	380	398	380	0.00
31/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	610	659	610	659	0.00
31/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	101	97	101	97	0.00
31/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	277	339	277	339	0.00
31/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	415	396	415	396	0.00
31/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	577	626	577	626	0.00
31/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	503	487	503	487	0.00
31/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1056	1109	1056	1109	0.00
31/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	665	646	665	646	0.00
31/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1265	1317	1265	1317	0.00
31/08/2009	£ / R On 14-September-09	13.25	Call	Currency Future	47	49	47	49	0.00
31/08/2009	£ / R On 14-September-09	13.25	Put	Currency Future	573	641	573	641	0.00
31/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	253	244	253	244	0.00
31/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1015	1073	1015	1073	0.00
31/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	679	659	679	659	0.00
31/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1229	1281	1229	1281	0.00
31/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	739	717	739	717	0.00
31/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1090	1139	1090	1139	0.00
31/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	310	298	310	298	0.00
31/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	822	877	822	877	0.00
31/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	58	59	58	59	0.00
31/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	484	551	484	551	0.00
31/08/2009	£ / R On 14-June-10	13.50	Call	Currency Future	806	782	806	782	0.00
31/08/2009	£ / R On 14-June-10	13.50	Put	Currency Future	956	1003	956	1003	0.00
31/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	415	396	415	396	0.00
31/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	577	626	577	626	0.00
31/08/2009	£ / R On 14-June-10	13.25	Call	Currency Future	901	872	901	872	0.00
31/08/2009	£ / R On 14-June-10	13.25	Put	Currency Future	801	843	801	843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	12.95	Call	Currency Future	471	449	471	449	0.00
31/08/2009	£ / R On 14-December-09	12.95	Put	Currency Future	482	528	482	528	0.00
31/08/2009	£ / R On 14-June-10	13.35	Call	Currency Future	861	835	861	835	0.00
31/08/2009	£ / R On 14-June-10	13.35	Put	Currency Future	861	906	861	906	0.00
31/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	113	108	113	108	0.00
31/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	240	300	240	300	0.00
31/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	274	264	274	264	0.00
31/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	936	993	936	993	0.00
31/08/2009	£ / R On 14-June-10	14.60	Call	Currency Future	511	498	511	498	0.00
31/08/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1762	1819	1762	1819	0.00
31/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	13	16	13	16	0.00
31/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1390	1458	1390	1458	0.00
31/08/2009	£ / R On 14-December-09	14.30	Call	Currency Future	160	156	160	156	0.00
31/08/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1522	1585	1522	1585	0.00
31/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	19	22	19	22	0.00
31/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1096	1164	1096	1164	0.00
31/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	200	194	200	194	0.00
31/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1262	1323	1262	1323	0.00
31/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	17	20	17	20	0.00
31/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1193	1262	1193	1262	0.00
31/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	193	187	193	187	0.00
31/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1305	1366	1305	1366	0.00
31/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	18	21	18	21	0.00
31/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1144	1213	1144	1213	0.00
31/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	193	187	193	187	0.00
31/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1305	1366	1305	1366	0.00
31/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	17	20	17	20	0.00
31/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1193	1262	1193	1262	0.00
31/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	186	180	186	180	0.00
31/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1348	1410	1348	1410	0.00
31/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	14	17	14	17	0.00
31/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1341	1409	1341	1409	0.00
31/08/2009	£ / R On 14-December-09	14.25	Call	Currency Future	166	162	166	162	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1478	1541	1478	1541	0.00
31/08/2009	£ / R On 14-September-09	14.25	Call	Currency Future	12	14	12	14	0.00
31/08/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1538	1606	1538	1606	0.00
31/08/2009	£ / R On 14-December-09	14.45	Call	Currency Future	144	141	144	141	0.00
31/08/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1656	1720	1656	1720	0.00
31/08/2009	£ / R On 14-September-09	14.20	Call	Currency Future	12	15	12	15	0.00
31/08/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1489	1557	1489	1557	0.00
31/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	155	151	155	151	0.00
31/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1566	1630	1566	1630	0.00
31/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	13	16	13	16	0.00
31/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1390	1458	1390	1458	0.00
31/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	149	145	149	145	0.00
31/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1611	1675	1611	1675	0.00
31/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	11	13	11	13	0.00
31/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1637	1705	1637	1705	0.00
31/08/2009	£ / R On 14-September-09	14.45	Call	Currency Future	10	12	10	12	0.00
31/08/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1736	1804	1736	1804	0.00
31/08/2009	£ / R On 14-September-09	14.50	Call	Currency Future	9	11	9	11	0.00
31/08/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1786	1854	1786	1854	0.00
31/08/2009	£ / R On 14-December-09	14.50	Call	Currency Future	139	136	139	136	0.00
31/08/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1701	1765	1701	1765	0.00
31/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	11	13	11	13	0.00
31/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1587	1656	1587	1656	0.00
31/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	7	8	7	8	0.00
31/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	2133	2201	2133	2201	0.00
31/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	106	104	106	104	0.00
31/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2068	2133	2068	2133	0.00
31/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	5	6	5	6	0.00
31/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2382	2449	2382	2449	0.00
31/08/2009	£ / R On 14-December-09	14.85	Call	Currency Future	110	108	110	108	0.00
31/08/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2022	2087	2022	2087	0.00
31/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2880	2947	2880	2947	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	4	5	4	5	0.00
31/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2631	2697	2631	2697	0.00
31/08/2009	£ / R On 14-September-09	15.25	Call	Currency Future	5	6	5	6	0.00
31/08/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2531	2598	2531	2598	0.00
31/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	5	6	5	6	0.00
31/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2432	2499	2432	2499	0.00
31/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	7	8	7	8	0.00
31/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	2133	2201	2133	2201	0.00
31/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	9	11	9	11	0.00
31/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1885	1953	1885	1953	0.00
31/08/2009	£ / R On 14-September-09	14.75	Call	Currency Future	8	9	8	9	0.00
31/08/2009	£ / R On 14-September-09	14.75	Put	Currency Future	2034	2102	2034	2102	0.00
31/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	5	6	5	6	0.00
31/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2382	2449	2382	2449	0.00
31/08/2009	£ / R On 14-September-09	15.00	Call	Currency Future	6	7	6	7	0.00
31/08/2009	£ / R On 14-September-09	15.00	Put	Currency Future	2282	2350	2282	2350	0.00
31/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	7	8	7	8	0.00
31/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2183	2250	2183	2250	0.00
31/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	6	7	6	7	0.00
31/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2332	2399	2332	2399	0.00
31/08/2009	£ / R On 14-September-09	14.95	Call	Currency Future	6	7	6	7	0.00
31/08/2009	£ / R On 14-September-09	14.95	Put	Currency Future	2233	2300	2233	2300	0.00
31/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	7	9	7	9	0.00
31/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	2084	2151	2084	2151	0.00
31/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	7	8	7	8	0.00
31/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2183	2250	2183	2250	0.00
31/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	4	5	4	5	0.00
31/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2581	2648	2581	2648	0.00
31/08/2009	£ / R On 14-September-09	15.20	Call	Currency Future	5	6	5	6	0.00
31/08/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2481	2548	2481	2548	0.00
31/08/2009	£ / R On 14-September-09	14.70	Call	Currency Future	8	10	8	10	0.00
31/08/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1985	2052	1985	2052	0.00
31/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	4	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2631	2697	2631	2697	0.00
31/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2880	2947	2880	2947	0.00
31/08/2009	£ / R On 14-September-09	15.45	Call	Currency Future	4	5	4	5	0.00
31/08/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2730	2797	2730	2797	0.00
31/08/2009	£ / R On 14-September-09	15.65	Call	Currency Future	3	4	3	4	0.00
31/08/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2930	2996	2930	2996	0.00
31/08/2009	£ / R On 14-September-09	15.70	Call	Currency Future	3	4	3	4	0.00
31/08/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2980	3046	2980	3046	0.00
31/08/2009	£ / R On 14-September-09	15.50	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2780	2847	2780	2847	0.00
31/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	10	12	10	12	0.00
31/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1687	1755	1687	1755	0.00
31/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	3	4	3	4	0.00
31/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	3080	3146	3080	3146	0.00
31/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	8	10	8	10	0.00
31/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1935	2003	1935	2003	0.00
31/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	7	9	7	9	0.00
31/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	2084	2151	2084	2151	0.00
31/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	4	5	4	5	0.00
31/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2681	2747	2681	2747	0.00
31/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	11	13	11	13	0.00
31/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1587	1656	1587	1656	0.00
31/08/2009	£ / R On 14-September-09	14.00	Call	Currency Future	15	18	15	18	0.00
31/08/2009	£ / R On 14-September-09	14.00	Put	Currency Future	1291	1360	1291	1360	0.00
31/08/2009	£ / R On 14-September-09	13.95	Call	Currency Future	16	19	16	19	0.00
31/08/2009	£ / R On 14-September-09	13.95	Put	Currency Future	1242	1311	1242	1311	0.00
31/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	13	15	13	15	0.00
31/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1439	1508	1439	1508	0.00
31/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	9	11	9	11	0.00
31/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1835	1904	1835	1904	0.00
31/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	4	5	4	5	0.00
31/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2581	2648	2581	2648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3179	3246	3179	3246	0.00
31/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	4	5	4	5	0.00
31/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2681	2747	2681	2747	0.00
31/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	3	4	3	4	0.00
31/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	3080	3146	3080	3146	0.00
31/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3179	3246	3179	3246	0.00
31/08/2009	£ / R On 14-September-09	16.00	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-September-09	16.00	Put	Currency Future	3279	3345	3279	3345	0.00
31/08/2009	£ / R On 14-September-09	16.10	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-September-09	16.10	Put	Currency Future	3379	3445	3379	3445	0.00
31/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	6	7	6	7	0.00
31/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2332	2399	2332	2399	0.00
31/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2830	2897	2830	2897	0.00
31/08/2009	£ / R On 14-September-09	15.75	Call	Currency Future	3	4	3	4	0.00
31/08/2009	£ / R On 14-September-09	15.75	Put	Currency Future	3030	3096	3030	3096	0.00
31/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2830	2897	2830	2897	0.00
31/08/2009	£ / R On 14-September-09	15.85	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-September-09	15.85	Put	Currency Future	3129	3196	3129	3196	0.00
31/08/2009	£ / R On 14-September-09	15.95	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-September-09	15.95	Put	Currency Future	3229	3296	3229	3296	0.00
31/08/2009	£ / R On 14-September-09	16.05	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-September-09	16.05	Put	Currency Future	3329	3395	3329	3395	0.00
31/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	10	12	10	12	0.00
31/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1687	1755	1687	1755	0.00
31/08/2009	£ / R On 14-September-09	16.30	Call	Currency Future	2	3	2	3	0.00
31/08/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3579	3645	3579	3645	0.00
31/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	130	127	130	127	0.00
31/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1792	1856	1792	1856	0.00
31/08/2009	£ / R On 14-December-09	14.70	Call	Currency Future	121	119	121	119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1883	1948	1883	1948	0.00
31/08/2009	£ / R On 14-December-09	14.80	Call	Currency Future	113	111	113	111	0.00
31/08/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1975	2041	1975	2041	0.00
31/08/2009	£ / R On 14-December-09	15.00	Call	Currency Future	99	96	99	96	0.00
31/08/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2161	2226	2161	2226	0.00
31/08/2009	£ / R On 14-December-09	15.10	Call	Currency Future	92	89	92	89	0.00
31/08/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2254	2319	2254	2319	0.00
31/08/2009	£ / R On 14-December-09	15.20	Call	Currency Future	85	83	85	83	0.00
31/08/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2347	2412	2347	2412	0.00
31/08/2009	£ / R On 14-December-09	15.60	Call	Currency Future	64	62	64	62	0.00
31/08/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2725	2791	2725	2791	0.00
31/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	13	15	13	15	0.00
31/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1439	1508	1439	1508	0.00
31/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	8	10	8	10	0.00
31/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1935	2003	1935	2003	0.00
31/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	5	6	5	6	0.00
31/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2432	2499	2432	2499	0.00
31/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	186	180	186	180	0.00
31/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1348	1410	1348	1410	0.00
31/08/2009	£ / R On 14-December-09	14.20	Call	Currency Future	172	168	172	168	0.00
31/08/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1434	1497	1434	1497	0.00
31/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	9	11	9	11	0.00
31/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1885	1953	1885	1953	0.00
31/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	216	209	216	209	0.00
31/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1178	1239	1178	1239	0.00
31/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	130	127	130	127	0.00
31/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1792	1856	1792	1856	0.00
31/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	179	174	179	174	0.00
31/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1391	1453	1391	1453	0.00
31/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	134	131	134	131	0.00
31/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1746	1811	1746	1811	0.00
31/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	125	123	125	123	0.00
31/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1837	1902	1837	1902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	14.75	Call	Currency Future	117	115	117	115	0.00
31/08/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1929	1994	1929	1994	0.00
31/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	88	86	88	86	0.00
31/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2300	2365	2300	2365	0.00
31/08/2009	£ / R On 14-September-09	13.75	Call	Currency Future	20	23	20	23	0.00
31/08/2009	£ / R On 14-September-09	13.75	Put	Currency Future	1047	1116	1047	1116	0.00
31/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	18	21	18	21	0.00
31/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1144	1213	1144	1213	0.00
31/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	14	17	14	17	0.00
31/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1341	1409	1341	1409	0.00
31/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	9	11	9	11	0.00
31/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1835	1904	1835	1904	0.00
31/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	19	22	19	22	0.00
31/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1096	1164	1096	1164	0.00
31/08/2009	£ / R On 14-September-09	13.70	Call	Currency Future	22	25	22	25	0.00
31/08/2009	£ / R On 14-September-09	13.70	Put	Currency Future	998	1067	998	1067	0.00
31/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	225	217	225	217	0.00
31/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1137	1197	1137	1197	0.00
31/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	208	201	208	201	0.00
31/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1220	1281	1220	1281	0.00
31/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	179	174	179	174	0.00
31/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1391	1453	1391	1453	0.00
31/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	134	131	134	131	0.00
31/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1746	1811	1746	1811	0.00
31/08/2009	£ / R On 14-December-09	14.95	Call	Currency Future	103	100	103	100	0.00
31/08/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2115	2179	2115	2179	0.00
31/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	125	123	125	123	0.00
31/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1837	1902	1837	1902	0.00
31/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	95	93	95	93	0.00
31/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2207	2272	2207	2272	0.00
31/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	11	13	11	13	0.00
31/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1637	1705	1637	1705	0.00
31/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	149	145	149	145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1611	1675	1611	1675	0.00
31/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	106	104	106	104	0.00
31/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2068	2133	2068	2133	0.00
31/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	25	28	25	28	0.00
31/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	902	971	902	971	0.00
31/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	155	151	155	151	0.00
31/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1566	1630	1566	1630	0.00
31/08/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1358	1316	1358	1316	0.00
31/08/2009	£ / R On 14-June-10	12.35	Put	Currency Future	358	387	358	387	0.00
31/08/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1082	1048	1082	1048	0.00
31/08/2009	£ / R On 14-June-10	12.85	Put	Currency Future	582	619	582	619	0.00
31/08/2009	£ / R On 14-June-10	15.35	Call	Currency Future	388	377	388	377	0.00
31/08/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2388	2448	2388	2448	0.00
31/08/2009	£ / R On 14-June-10	16.35	Call	Currency Future	265	258	265	258	0.00
31/08/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3265	3329	3265	3329	0.00
31/08/2009	£ / R On 14-June-10	17.35	Call	Currency Future	188	183	188	183	0.00
31/08/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4189	4254	4189	4254	0.00
31/08/2009	£ / R On 14-June-10	18.35	Call	Currency Future	131	128	131	128	0.00
31/08/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5132	5199	5132	5199	0.00
31/08/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1392	1346	1392	1346	0.00
31/08/2009	£ / R On 14-June-10	12.30	Put	Currency Future	342	367	342	367	0.00
31/08/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1107	1072	1107	1072	0.00
31/08/2009	£ / R On 14-June-10	12.80	Put	Currency Future	557	593	557	593	0.00
31/08/2009	£ / R On 14-June-10	15.30	Call	Currency Future	395	385	395	385	0.00
31/08/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2345	2406	2345	2406	0.00
31/08/2009	£ / R On 14-June-10	16.30	Call	Currency Future	270	263	270	263	0.00
31/08/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3220	3284	3220	3284	0.00
31/08/2009	£ / R On 14-June-10	17.30	Call	Currency Future	191	187	191	187	0.00
31/08/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4142	4208	4142	4208	0.00
31/08/2009	£ / R On 14-June-10	18.30	Call	Currency Future	134	130	134	130	0.00
31/08/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5084	5151	5084	5151	0.00
31/08/2009	£ / R On 14-September-09	8.10	Call	Currency Future	4624	4558	4624	4558	0.00
31/08/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3124	3058	3124	3058	0.00
31/08/2009	£ / R On 14-September-09	9.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	11.10	Call	Currency Future	1629	1566	1629	1566	0.00
31/08/2009	£ / R On 14-September-09	11.10	Put	Currency Future	5	8	5	8	0.00
31/08/2009	£ / R On 14-September-09	12.60	Call	Currency Future	233	201	233	201	0.00
31/08/2009	£ / R On 14-September-09	12.60	Put	Currency Future	110	144	110	144	0.00
31/08/2009	£ / R On 14-September-09	17.10	Call	Currency Future	1	1	1	1	0.00
31/08/2009	£ / R On 14-September-09	17.10	Put	Currency Future	4377	4444	4377	4444	0.00
31/08/2009	£ / R On 14-September-09	18.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5877	5943	5877	5943	0.00
31/08/2009	£ / R On 14-September-09	20.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	20.10	Put	Currency Future	7377	7442	7377	7442	0.00
31/08/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4639	4572	4639	4572	0.00
31/08/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
31/08/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3151	3085	3151	3085	0.00
31/08/2009	£ / R On 14-December-09	9.80	Put	Currency Future	13	15	13	15	0.00
31/08/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1692	1628	1692	1628	0.00
31/08/2009	£ / R On 14-December-09	11.30	Put	Currency Future	54	57	54	57	0.00
31/08/2009	£ / R On 14-December-09	12.80	Call	Currency Future	540	511	540	511	0.00
31/08/2009	£ / R On 14-December-09	12.80	Put	Currency Future	402	440	402	440	0.00
31/08/2009	£ / R On 14-December-09	15.80	Call	Currency Future	55	54	55	54	0.00
31/08/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2917	2983	2917	2983	0.00
31/08/2009	£ / R On 14-December-09	17.30	Call	Currency Future	22	22	22	22	0.00
31/08/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4384	4451	4384	4451	0.00
31/08/2009	£ / R On 14-December-09	18.80	Call	Currency Future	12	12	12	12	0.00
31/08/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5874	5941	5874	5941	0.00
31/08/2009	£ / R On 14-December-09	20.30	Call	Currency Future	6	6	6	6	0.00
31/08/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7368	7436	7368	7436	0.00
31/08/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4761	4692	4761	4692	0.00
31/08/2009	£ / R On 14-June-10	8.60	Put	Currency Future	12	14	12	14	0.00
31/08/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3303	3234	3303	3234	0.00
31/08/2009	£ / R On 14-June-10	10.10	Put	Currency Future	53	55	53	55	0.00
31/08/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1915	1858	1915	1858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	11.60	Put	Currency Future	166	179	166	179	0.00
31/08/2009	£ / R On 14-June-10	13.10	Call	Currency Future	965	934	965	934	0.00
31/08/2009	£ / R On 14-June-10	13.10	Put	Currency Future	715	755	715	755	0.00
31/08/2009	£ / R On 14-June-10	16.10	Call	Currency Future	290	283	290	283	0.00
31/08/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3041	3104	3041	3104	0.00
31/08/2009	£ / R On 14-June-10	17.60	Call	Currency Future	172	167	172	167	0.00
31/08/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4422	4488	4422	4488	0.00
31/08/2009	£ / R On 14-June-10	19.10	Call	Currency Future	102	100	102	100	0.00
31/08/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5852	5921	5852	5921	0.00
31/08/2009	£ / R On 14-June-10	20.60	Call	Currency Future	48	46	48	46	0.00
31/08/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7298	7367	7298	7367	0.00
31/08/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5074	5008	5074	5008	0.00
31/08/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3574	3508	3574	3508	0.00
31/08/2009	£ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2075	2012	2075	2012	0.00
31/08/2009	£ / R On 14-September-09	10.65	Put	Currency Future	2	4	2	4	0.00
31/08/2009	£ / R On 14-September-09	12.15	Call	Currency Future	613	562	613	562	0.00
31/08/2009	£ / R On 14-September-09	12.15	Put	Currency Future	40	55	40	55	0.00
31/08/2009	£ / R On 14-September-09	16.65	Call	Currency Future	2	2	2	2	0.00
31/08/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3928	3994	3928	3994	0.00
31/08/2009	£ / R On 14-September-09	18.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5427	5493	5427	5493	0.00
31/08/2009	£ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6927	6992	6927	6992	0.00
31/08/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5088	5021	5088	5021	0.00
31/08/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3596	3530	3596	3530	0.00
31/08/2009	£ / R On 14-December-09	9.35	Put	Currency Future	8	9	8	9	0.00
31/08/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2124	2060	2124	2060	0.00
31/08/2009	£ / R On 14-December-09	10.85	Put	Currency Future	36	40	36	40	0.00
31/08/2009	£ / R On 14-December-09	12.35	Call	Currency Future	797	757	797	757	0.00
31/08/2009	£ / R On 14-December-09	12.35	Put	Currency Future	209	236	209	236	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	15.35	Call	Currency Future	76	74	76	74	0.00
31/08/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2488	2554	2488	2554	0.00
31/08/2009	£ / R On 14-December-09	16.85	Call	Currency Future	28	28	28	28	0.00
31/08/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3940	4007	3940	4007	0.00
31/08/2009	£ / R On 14-December-09	18.35	Call	Currency Future	14	14	14	14	0.00
31/08/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5426	5493	5426	5493	0.00
31/08/2009	£ / R On 14-December-09	19.85	Call	Currency Future	7	8	7	8	0.00
31/08/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6919	6987	6919	6987	0.00
31/08/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5205	5135	5205	5135	0.00
31/08/2009	£ / R On 14-June-10	8.15	Put	Currency Future	5	6	5	6	0.00
31/08/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3742	3673	3742	3673	0.00
31/08/2009	£ / R On 14-June-10	9.65	Put	Currency Future	42	44	42	44	0.00
31/08/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2306	2239	2306	2239	0.00
31/08/2009	£ / R On 14-June-10	11.15	Put	Currency Future	106	110	106	110	0.00
31/08/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1185	1148	1185	1148	0.00
31/08/2009	£ / R On 14-June-10	12.65	Put	Currency Future	486	519	486	519	0.00
31/08/2009	£ / R On 14-June-10	15.65	Call	Currency Future	345	335	345	335	0.00
31/08/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2645	2707	2645	2707	0.00
31/08/2009	£ / R On 14-June-10	17.15	Call	Currency Future	201	196	201	196	0.00
31/08/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4001	4068	4001	4068	0.00
31/08/2009	£ / R On 14-June-10	18.65	Call	Currency Future	118	116	118	116	0.00
31/08/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5419	5487	5419	5487	0.00
31/08/2009	£ / R On 14-June-10	20.15	Call	Currency Future	62	59	62	59	0.00
31/08/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6862	6930	6862	6930	0.00
31/08/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5324	5258	5324	5258	0.00
31/08/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	8.90	Call	Currency Future	3824	3758	3824	3758	0.00
31/08/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2324	2258	2324	2258	0.00
31/08/2009	£ / R On 14-September-09	10.40	Put	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	11.90	Call	Currency Future	848	792	848	792	0.00
31/08/2009	£ / R On 14-September-09	11.90	Put	Currency Future	25	34	25	34	0.00
31/08/2009	£ / R On 14-September-09	16.40	Call	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3679	3745	3679	3745	0.00
31/08/2009	£ / R On 14-September-09	17.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	17.90	Put	Currency Future	5177	5243	5177	5243	0.00
31/08/2009	£ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6677	6742	6677	6742	0.00
31/08/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5338	5271	5338	5271	0.00
31/08/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3844	3778	3844	3778	0.00
31/08/2009	£ / R On 14-December-09	9.10	Put	Currency Future	6	7	6	7	0.00
31/08/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2367	2302	2367	2302	0.00
31/08/2009	£ / R On 14-December-09	10.60	Put	Currency Future	28	31	28	31	0.00
31/08/2009	£ / R On 14-December-09	12.10	Call	Currency Future	971	925	971	925	0.00
31/08/2009	£ / R On 14-December-09	12.10	Put	Currency Future	133	154	133	154	0.00
31/08/2009	£ / R On 14-December-09	16.60	Call	Currency Future	33	32	33	32	0.00
31/08/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3695	3761	3695	3761	0.00
31/08/2009	£ / R On 14-December-09	18.10	Call	Currency Future	15	16	15	16	0.00
31/08/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5177	5245	5177	5245	0.00
31/08/2009	£ / R On 14-December-09	19.60	Call	Currency Future	8	8	8	8	0.00
31/08/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6670	6738	6670	6738	0.00
31/08/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5453	5383	5453	5383	0.00
31/08/2009	£ / R On 14-June-10	7.90	Put	Currency Future	3	4	3	4	0.00
31/08/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3987	3918	3987	3918	0.00
31/08/2009	£ / R On 14-June-10	9.40	Put	Currency Future	37	39	37	39	0.00
31/08/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2539	2472	2539	2472	0.00
31/08/2009	£ / R On 14-June-10	10.90	Put	Currency Future	89	93	89	93	0.00
31/08/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1328	1287	1328	1287	0.00
31/08/2009	£ / R On 14-June-10	12.40	Put	Currency Future	378	408	378	408	0.00
31/08/2009	£ / R On 14-June-10	15.40	Call	Currency Future	380	370	380	370	0.00
31/08/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2431	2491	2431	2491	0.00
31/08/2009	£ / R On 14-June-10	16.90	Call	Currency Future	218	213	218	213	0.00
31/08/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3769	3835	3769	3835	0.00
31/08/2009	£ / R On 14-June-10	18.40	Call	Currency Future	129	126	129	126	0.00
31/08/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5179	5247	5179	5247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	19.90	Call	Currency Future	70	67	70	67	0.00
31/08/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6621	6689	6621	6689	0.00
31/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	493	468	493	468	0.00
31/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	455	497	455	497	0.00
31/08/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3889	3820	3889	3820	0.00
31/08/2009	£ / R On 14-June-10	9.50	Put	Currency Future	39	41	39	41	0.00
31/08/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2917	2850	2917	2850	0.00
31/08/2009	£ / R On 14-June-10	10.50	Put	Currency Future	67	71	67	71	0.00
31/08/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1997	1939	1997	1939	0.00
31/08/2009	£ / R On 14-June-10	11.50	Put	Currency Future	147	160	147	160	0.00
31/08/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1269	1229	1269	1229	0.00
31/08/2009	£ / R On 14-June-10	12.50	Put	Currency Future	419	451	419	451	0.00
31/08/2009	£ / R On 14-June-10	14.50	Call	Currency Future	532	518	532	518	0.00
31/08/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1682	1739	1682	1739	0.00
31/08/2009	£ / R On 14-June-10	15.50	Call	Currency Future	366	355	366	355	0.00
31/08/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2516	2577	2516	2577	0.00
31/08/2009	£ / R On 14-June-10	16.50	Call	Currency Future	251	245	251	245	0.00
31/08/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3401	3466	3401	3466	0.00
31/08/2009	£ / R On 14-September-09	12.50	Call	Currency Future	310	272	310	272	0.00
31/08/2009	£ / R On 14-September-09	12.50	Put	Currency Future	86	114	86	114	0.00
31/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	164	151	164	151	0.00
31/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	141	193	141	193	0.00
31/08/2009	£ / R On 14-December-09	12.60	Call	Currency Future	645	611	645	611	0.00
31/08/2009	£ / R On 14-December-09	12.60	Put	Currency Future	307	340	307	340	0.00
31/08/2009	£ / R On 14-December-09	12.70	Call	Currency Future	591	559	591	559	0.00
31/08/2009	£ / R On 14-December-09	12.70	Put	Currency Future	353	388	353	388	0.00
31/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	493	468	493	468	0.00
31/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	455	497	455	497	0.00
31/08/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3012	2945	3012	2945	0.00
31/08/2009	£ / R On 14-June-10	10.40	Put	Currency Future	63	66	63	66	0.00
31/08/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2080	2021	2080	2021	0.00
31/08/2009	£ / R On 14-June-10	11.40	Put	Currency Future	130	142	130	142	0.00
31/08/2009	£ / R On 14-June-10	14.40	Call	Currency Future	553	538	553	538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1604	1659	1604	1659	0.00
31/08/2009	£ / R On 14-June-10	16.40	Call	Currency Future	260	254	260	254	0.00
31/08/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3311	3375	3311	3375	0.00
31/08/2009	£ / R On 14-June-10	17.40	Call	Currency Future	185	180	185	180	0.00
31/08/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4235	4301	4235	4301	0.00
31/08/2009	£ / R On 14-September-09	12.45	Call	Currency Future	350	310	350	310	0.00
31/08/2009	£ / R On 14-September-09	12.45	Put	Currency Future	76	102	76	102	0.00
31/08/2009	£ / R On 14-September-09	12.55	Call	Currency Future	271	236	271	236	0.00
31/08/2009	£ / R On 14-September-09	12.55	Put	Currency Future	97	128	97	128	0.00
31/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	113	108	113	108	0.00
31/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	240	300	240	300	0.00
31/08/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4036	3967	4036	3967	0.00
31/08/2009	£ / R On 14-June-10	9.35	Put	Currency Future	36	38	36	38	0.00
31/08/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3060	2993	3060	2993	0.00
31/08/2009	£ / R On 14-June-10	10.35	Put	Currency Future	61	64	61	64	0.00
31/08/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2122	2062	2122	2062	0.00
31/08/2009	£ / R On 14-June-10	11.35	Put	Currency Future	123	134	123	134	0.00
31/08/2009	£ / R On 14-June-10	17.55	Call	Currency Future	175	170	175	170	0.00
31/08/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4375	4441	4375	4441	0.00
31/08/2009	£ / R On 14-June-10	14.75	Call	Currency Future	483	470	483	470	0.00
31/08/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1883	1942	1883	1942	0.00
31/08/2009	£ / R On 14-June-10	15.75	Call	Currency Future	332	323	332	323	0.00
31/08/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2732	2794	2732	2794	0.00
31/08/2009	£ / R On 14-June-10	16.75	Call	Currency Future	230	224	230	224	0.00
31/08/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3630	3696	3630	3696	0.00
31/08/2009	£ / R On 14-June-10	17.75	Call	Currency Future	162	158	162	158	0.00
31/08/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4563	4629	4563	4629	0.00
31/08/2009	£ / R On 14-December-09	12.75	Call	Currency Future	565	535	565	535	0.00
31/08/2009	£ / R On 14-December-09	12.75	Put	Currency Future	377	414	377	414	0.00
31/08/2009	£ / R On 14-December-09	13.25	Call	Currency Future	366	350	366	350	0.00
31/08/2009	£ / R On 14-December-09	13.25	Put	Currency Future	678	729	678	729	0.00
31/08/2009	£ / R On 14-June-10	15.00	Call	Currency Future	440	429	440	429	0.00
31/08/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2090	2150	2090	2150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	16.00	Call	Currency Future	302	294	302	294	0.00
31/08/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2952	3015	2952	3015	0.00
31/08/2009	£ / R On 14-June-10	17.00	Call	Currency Future	211	206	211	206	0.00
31/08/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3862	3928	3862	3928	0.00
31/08/2009	£ / R On 14-June-10	18.00	Call	Currency Future	148	145	148	145	0.00
31/08/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4799	4866	4799	4866	0.00
31/08/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3644	3575	3644	3575	0.00
31/08/2009	£ / R On 14-June-10	9.75	Put	Currency Future	45	46	45	46	0.00
31/08/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2680	2613	2680	2613	0.00
31/08/2009	£ / R On 14-June-10	10.75	Put	Currency Future	80	84	80	84	0.00
31/08/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1796	1740	1796	1740	0.00
31/08/2009	£ / R On 14-June-10	11.75	Put	Currency Future	196	211	196	211	0.00
31/08/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1132	1097	1132	1097	0.00
31/08/2009	£ / R On 14-June-10	12.75	Put	Currency Future	533	568	533	568	0.00
31/08/2009	£ / R On 14-June-10	15.25	Call	Currency Future	402	392	402	392	0.00
31/08/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2302	2364	2302	2364	0.00
31/08/2009	£ / R On 14-June-10	16.25	Call	Currency Future	275	268	275	268	0.00
31/08/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3175	3239	3175	3239	0.00
31/08/2009	£ / R On 14-June-10	17.25	Call	Currency Future	194	190	194	190	0.00
31/08/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4095	4161	4095	4161	0.00
31/08/2009	£ / R On 14-June-10	18.25	Call	Currency Future	136	133	136	133	0.00
31/08/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5036	5104	5036	5104	0.00
31/08/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3498	3429	3498	3429	0.00
31/08/2009	£ / R On 14-June-10	9.90	Put	Currency Future	48	50	48	50	0.00
31/08/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1680	1626	1680	1626	0.00
31/08/2009	£ / R On 14-June-10	11.90	Put	Currency Future	230	247	230	247	0.00
31/08/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1057	1024	1057	1024	0.00
31/08/2009	£ / R On 14-June-10	12.90	Put	Currency Future	608	645	608	645	0.00
31/08/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3672	3604	3672	3604	0.00
31/08/2009	£ / R On 15-March-10	9.50	Put	Currency Future	25	26	25	26	0.00
31/08/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2694	2627	2694	2627	0.00
31/08/2009	£ / R On 15-March-10	10.50	Put	Currency Future	47	49	47	49	0.00
31/08/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1754	1696	1754	1696	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	11.50	Put	Currency Future	107	118	107	118	0.00
31/08/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1005	967	1005	967	0.00
31/08/2009	£ / R On 15-March-10	12.50	Put	Currency Future	358	390	358	390	0.00
31/08/2009	£ / R On 15-March-10	14.50	Call	Currency Future	333	324	333	324	0.00
31/08/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1686	1746	1686	1746	0.00
31/08/2009	£ / R On 15-March-10	15.50	Call	Currency Future	207	201	207	201	0.00
31/08/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2560	2623	2560	2623	0.00
31/08/2009	£ / R On 15-March-10	16.50	Call	Currency Future	128	125	128	125	0.00
31/08/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3481	3548	3481	3548	0.00
31/08/2009	£ / R On 15-March-10	17.50	Call	Currency Future	79	76	79	76	0.00
31/08/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4432	4498	4432	4498	0.00
31/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	200	194	200	194	0.00
31/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1262	1323	1262	1323	0.00
31/08/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3449	3380	3449	3380	0.00
31/08/2009	£ / R On 14-June-10	9.95	Put	Currency Future	49	51	49	51	0.00
31/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2492	2425	2492	2425	0.00
31/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	92	96	92	96	0.00
31/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1642	1589	1642	1589	0.00
31/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	243	260	243	260	0.00
31/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1033	1001	1033	1001	0.00
31/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	634	672	634	672	0.00
31/08/2009	£ / R On 14-June-10	15.45	Call	Currency Future	373	362	373	362	0.00
31/08/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2473	2534	2473	2534	0.00
31/08/2009	£ / R On 14-June-10	16.45	Call	Currency Future	256	249	256	249	0.00
31/08/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3356	3420	3356	3420	0.00
31/08/2009	£ / R On 14-June-10	17.45	Call	Currency Future	181	176	181	176	0.00
31/08/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4282	4348	4282	4348	0.00
31/08/2009	£ / R On 14-June-10	18.45	Call	Currency Future	127	124	127	124	0.00
31/08/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5227	5295	5227	5295	0.00
31/08/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3574	3506	3574	3506	0.00
31/08/2009	£ / R On 15-March-10	9.60	Put	Currency Future	27	28	27	28	0.00
31/08/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2597	2530	2597	2530	0.00
31/08/2009	£ / R On 15-March-10	10.60	Put	Currency Future	50	52	50	52	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1668	1611	1668	1611	0.00
31/08/2009	£ / R On 15-March-10	11.60	Put	Currency Future	121	133	121	133	0.00
31/08/2009	£ / R On 15-March-10	12.60	Call	Currency Future	948	912	948	912	0.00
31/08/2009	£ / R On 15-March-10	12.60	Put	Currency Future	401	434	401	434	0.00
31/08/2009	£ / R On 15-March-10	14.60	Call	Currency Future	318	309	318	309	0.00
31/08/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1771	1831	1771	1831	0.00
31/08/2009	£ / R On 15-March-10	15.60	Call	Currency Future	197	191	197	191	0.00
31/08/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2650	2713	2650	2713	0.00
31/08/2009	£ / R On 15-March-10	16.60	Call	Currency Future	123	120	123	120	0.00
31/08/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3576	3642	3576	3642	0.00
31/08/2009	£ / R On 15-March-10	17.60	Call	Currency Future	74	72	74	72	0.00
31/08/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4527	4594	4527	4594	0.00
31/08/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3352	3283	3352	3283	0.00
31/08/2009	£ / R On 14-June-10	10.05	Put	Currency Future	52	54	52	54	0.00
31/08/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2399	2332	2399	2332	0.00
31/08/2009	£ / R On 14-June-10	11.05	Put	Currency Future	99	103	99	103	0.00
31/08/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1568	1516	1568	1516	0.00
31/08/2009	£ / R On 14-June-10	12.05	Put	Currency Future	269	288	269	288	0.00
31/08/2009	£ / R On 14-June-10	13.05	Call	Currency Future	987	956	987	956	0.00
31/08/2009	£ / R On 14-June-10	13.05	Put	Currency Future	688	727	688	727	0.00
31/08/2009	£ / R On 14-June-10	15.55	Call	Currency Future	358	349	358	349	0.00
31/08/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2559	2620	2559	2620	0.00
31/08/2009	£ / R On 14-June-10	16.55	Call	Currency Future	247	241	247	241	0.00
31/08/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3447	3512	3447	3512	0.00
31/08/2009	£ / R On 14-June-10	18.55	Call	Currency Future	122	120	122	120	0.00
31/08/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5323	5391	5323	5391	0.00
31/08/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3476	3408	3476	3408	0.00
31/08/2009	£ / R On 15-March-10	9.70	Put	Currency Future	29	30	29	30	0.00
31/08/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2499	2433	2499	2433	0.00
31/08/2009	£ / R On 15-March-10	10.70	Put	Currency Future	52	55	52	55	0.00
31/08/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1584	1528	1584	1528	0.00
31/08/2009	£ / R On 15-March-10	11.70	Put	Currency Future	137	150	137	150	0.00
31/08/2009	£ / R On 15-March-10	12.70	Call	Currency Future	894	860	894	860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	12.70	Put	Currency Future	447	482	447	482	0.00
31/08/2009	£ / R On 15-March-10	15.70	Call	Currency Future	187	182	187	182	0.00
31/08/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2740	2804	2740	2804	0.00
31/08/2009	£ / R On 15-March-10	16.70	Call	Currency Future	117	115	117	115	0.00
31/08/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3670	3737	3670	3737	0.00
31/08/2009	£ / R On 15-March-10	17.70	Call	Currency Future	70	68	70	68	0.00
31/08/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4623	4690	4623	4690	0.00
31/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	337	323	337	323	0.00
31/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	749	802	749	802	0.00
31/08/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3378	3310	3378	3310	0.00
31/08/2009	£ / R On 15-March-10	9.80	Put	Currency Future	31	33	31	33	0.00
31/08/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2402	2336	2402	2336	0.00
31/08/2009	£ / R On 15-March-10	10.80	Put	Currency Future	55	58	55	58	0.00
31/08/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1501	1446	1501	1446	0.00
31/08/2009	£ / R On 15-March-10	11.80	Put	Currency Future	154	168	154	168	0.00
31/08/2009	£ / R On 15-March-10	12.80	Call	Currency Future	843	810	843	810	0.00
31/08/2009	£ / R On 15-March-10	12.80	Put	Currency Future	496	532	496	532	0.00
31/08/2009	£ / R On 15-March-10	14.80	Call	Currency Future	289	282	289	282	0.00
31/08/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1942	2004	1942	2004	0.00
31/08/2009	£ / R On 15-March-10	15.80	Call	Currency Future	178	173	178	173	0.00
31/08/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2831	2895	2831	2895	0.00
31/08/2009	£ / R On 15-March-10	16.80	Call	Currency Future	112	110	112	110	0.00
31/08/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3765	3832	3765	3832	0.00
31/08/2009	£ / R On 15-March-10	17.80	Call	Currency Future	66	64	66	64	0.00
31/08/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4719	4786	4719	4786	0.00
31/08/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3254	3186	3254	3186	0.00
31/08/2009	£ / R On 14-June-10	10.15	Put	Currency Future	55	57	55	57	0.00
31/08/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1496	1446	1496	1446	0.00
31/08/2009	£ / R On 14-June-10	12.15	Put	Currency Future	297	317	297	317	0.00
31/08/2009	£ / R On 14-June-10	13.15	Call	Currency Future	943	913	943	913	0.00
31/08/2009	£ / R On 14-June-10	13.15	Put	Currency Future	743	784	743	784	0.00
31/08/2009	£ / R On 14-June-10	16.65	Call	Currency Future	238	232	238	232	0.00
31/08/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3539	3604	3539	3604	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	17.65	Call	Currency Future	168	164	168	164	0.00
31/08/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4469	4535	4469	4535	0.00
31/08/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3231	3164	3231	3164	0.00
31/08/2009	£ / R On 15-March-10	9.95	Put	Currency Future	34	36	34	36	0.00
31/08/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2257	2191	2257	2191	0.00
31/08/2009	£ / R On 15-March-10	10.95	Put	Currency Future	60	63	60	63	0.00
31/08/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1381	1327	1381	1327	0.00
31/08/2009	£ / R On 15-March-10	11.95	Put	Currency Future	184	199	184	199	0.00
31/08/2009	£ / R On 15-March-10	12.95	Call	Currency Future	770	740	770	740	0.00
31/08/2009	£ / R On 15-March-10	12.95	Put	Currency Future	573	612	573	612	0.00
31/08/2009	£ / R On 15-March-10	14.95	Call	Currency Future	270	263	270	263	0.00
31/08/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2073	2135	2073	2135	0.00
31/08/2009	£ / R On 15-March-10	15.95	Call	Currency Future	166	161	166	161	0.00
31/08/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2969	3033	2969	3033	0.00
31/08/2009	£ / R On 15-March-10	16.95	Call	Currency Future	105	103	105	103	0.00
31/08/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3908	3976	3908	3976	0.00
31/08/2009	£ / R On 15-March-10	17.95	Call	Currency Future	61	58	61	58	0.00
31/08/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4864	4930	4864	4930	0.00
31/08/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3329	3262	3329	3262	0.00
31/08/2009	£ / R On 15-March-10	9.85	Put	Currency Future	32	34	32	34	0.00
31/08/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2354	2287	2354	2287	0.00
31/08/2009	£ / R On 15-March-10	10.85	Put	Currency Future	57	59	57	59	0.00
31/08/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1461	1406	1461	1406	0.00
31/08/2009	£ / R On 15-March-10	11.85	Put	Currency Future	164	178	164	178	0.00
31/08/2009	£ / R On 15-March-10	12.85	Call	Currency Future	818	786	818	786	0.00
31/08/2009	£ / R On 15-March-10	12.85	Put	Currency Future	521	558	521	558	0.00
31/08/2009	£ / R On 15-March-10	14.85	Call	Currency Future	282	275	282	275	0.00
31/08/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1985	2047	1985	2047	0.00
31/08/2009	£ / R On 15-March-10	15.85	Call	Currency Future	174	169	174	169	0.00
31/08/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2877	2941	2877	2941	0.00
31/08/2009	£ / R On 15-March-10	16.85	Call	Currency Future	110	108	110	108	0.00
31/08/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3813	3880	3813	3880	0.00
31/08/2009	£ / R On 15-March-10	17.85	Call	Currency Future	64	62	64	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4767	4834	4767	4834	0.00
31/08/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3547	3478	3547	3478	0.00
31/08/2009	£ / R On 14-June-10	9.85	Put	Currency Future	47	49	47	49	0.00
31/08/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2586	2519	2586	2519	0.00
31/08/2009	£ / R On 14-June-10	10.85	Put	Currency Future	86	90	86	90	0.00
31/08/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1718	1664	1718	1664	0.00
31/08/2009	£ / R On 14-June-10	11.85	Put	Currency Future	218	235	218	235	0.00
31/08/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3693	3624	3693	3624	0.00
31/08/2009	£ / R On 14-June-10	9.70	Put	Currency Future	44	45	44	45	0.00
31/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2727	2660	2727	2660	0.00
31/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	78	81	78	81	0.00
31/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1835	1779	1835	1779	0.00
31/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	185	200	185	200	0.00
31/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1159	1122	1159	1122	0.00
31/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	509	543	509	543	0.00
31/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	409	399	409	399	0.00
31/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2259	2321	2259	2321	0.00
31/08/2009	£ / R On 14-June-10	16.20	Call	Currency Future	280	273	280	273	0.00
31/08/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3130	3194	3130	3194	0.00
31/08/2009	£ / R On 14-June-10	17.20	Call	Currency Future	198	193	198	193	0.00
31/08/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4048	4114	4048	4114	0.00
31/08/2009	£ / R On 14-June-10	18.20	Call	Currency Future	138	135	138	135	0.00
31/08/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4989	5056	4989	5056	0.00
31/08/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3623	3555	3623	3555	0.00
31/08/2009	£ / R On 15-March-10	9.55	Put	Currency Future	26	27	26	27	0.00
31/08/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2645	2578	2645	2578	0.00
31/08/2009	£ / R On 15-March-10	10.55	Put	Currency Future	48	50	48	50	0.00
31/08/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1711	1653	1711	1653	0.00
31/08/2009	£ / R On 15-March-10	11.55	Put	Currency Future	114	126	114	126	0.00
31/08/2009	£ / R On 15-March-10	12.55	Call	Currency Future	976	940	976	940	0.00
31/08/2009	£ / R On 15-March-10	12.55	Put	Currency Future	379	412	379	412	0.00
31/08/2009	£ / R On 15-March-10	14.55	Call	Currency Future	325	316	325	316	0.00
31/08/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1728	1788	1728	1788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	15.55	Call	Currency Future	202	196	202	196	0.00
31/08/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2605	2668	2605	2668	0.00
31/08/2009	£ / R On 15-March-10	16.55	Call	Currency Future	126	123	126	123	0.00
31/08/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3529	3595	3529	3595	0.00
31/08/2009	£ / R On 15-March-10	17.55	Call	Currency Future	77	74	77	74	0.00
31/08/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4480	4546	4480	4546	0.00
31/08/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3427	3359	3427	3359	0.00
31/08/2009	£ / R On 15-March-10	9.75	Put	Currency Future	30	31	30	31	0.00
31/08/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2451	2384	2451	2384	0.00
31/08/2009	£ / R On 15-March-10	10.75	Put	Currency Future	54	56	54	56	0.00
31/08/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1542	1487	1542	1487	0.00
31/08/2009	£ / R On 15-March-10	11.75	Put	Currency Future	145	159	145	159	0.00
31/08/2009	£ / R On 15-March-10	12.75	Call	Currency Future	868	835	868	835	0.00
31/08/2009	£ / R On 15-March-10	12.75	Put	Currency Future	471	507	471	507	0.00
31/08/2009	£ / R On 15-March-10	14.75	Call	Currency Future	296	288	296	288	0.00
31/08/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1899	1960	1899	1960	0.00
31/08/2009	£ / R On 15-March-10	15.75	Call	Currency Future	183	177	183	177	0.00
31/08/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2786	2850	2786	2850	0.00
31/08/2009	£ / R On 15-March-10	16.75	Call	Currency Future	115	113	115	113	0.00
31/08/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3718	3785	3718	3785	0.00
31/08/2009	£ / R On 15-March-10	17.75	Call	Currency Future	68	66	68	66	0.00
31/08/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4671	4738	4671	4738	0.00
31/08/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3525	3457	3525	3457	0.00
31/08/2009	£ / R On 15-March-10	9.65	Put	Currency Future	28	29	28	29	0.00
31/08/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2548	2481	2548	2481	0.00
31/08/2009	£ / R On 15-March-10	10.65	Put	Currency Future	51	53	51	53	0.00
31/08/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1626	1569	1626	1569	0.00
31/08/2009	£ / R On 15-March-10	11.65	Put	Currency Future	129	141	129	141	0.00
31/08/2009	£ / R On 15-March-10	12.65	Call	Currency Future	921	886	921	886	0.00
31/08/2009	£ / R On 15-March-10	12.65	Put	Currency Future	424	458	424	458	0.00
31/08/2009	£ / R On 15-March-10	14.65	Call	Currency Future	310	302	310	302	0.00
31/08/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1813	1874	1813	1874	0.00
31/08/2009	£ / R On 15-March-10	15.65	Call	Currency Future	192	186	192	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2695	2758	2695	2758	0.00
31/08/2009	£ / R On 15-March-10	16.65	Call	Currency Future	120	118	120	118	0.00
31/08/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3623	3690	3623	3690	0.00
31/08/2009	£ / R On 15-March-10	17.65	Call	Currency Future	72	70	72	70	0.00
31/08/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4575	4642	4575	4642	0.00
31/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	164	151	164	151	0.00
31/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	141	193	141	193	0.00
31/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2727	2660	2727	2660	0.00
31/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	78	81	78	81	0.00
31/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1835	1779	1835	1779	0.00
31/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	185	200	185	200	0.00
31/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1159	1122	1159	1122	0.00
31/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	509	543	509	543	0.00
31/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	409	399	409	399	0.00
31/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2259	2321	2259	2321	0.00
31/08/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3400	3331	3400	3331	0.00
31/08/2009	£ / R On 14-June-10	10.00	Put	Currency Future	51	53	51	53	0.00
31/08/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2445	2378	2445	2378	0.00
31/08/2009	£ / R On 14-June-10	11.00	Put	Currency Future	96	100	96	100	0.00
31/08/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1605	1552	1605	1552	0.00
31/08/2009	£ / R On 14-June-10	12.00	Put	Currency Future	255	274	255	274	0.00
31/08/2009	£ / R On 14-June-10	13.00	Call	Currency Future	1010	978	1010	978	0.00
31/08/2009	£ / R On 14-June-10	13.00	Put	Currency Future	660	699	660	699	0.00
31/08/2009	£ / R On 14-June-10	18.50	Call	Currency Future	125	122	125	122	0.00
31/08/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5275	5343	5275	5343	0.00
31/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	186	180	186	180	0.00
31/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1348	1410	1348	1410	0.00
31/08/2009	£ / R On 14-June-10	11.10	Call	Currency Future	2352	2285	2352	2285	0.00
31/08/2009	£ / R On 14-June-10	11.10	Put	Currency Future	103	107	103	107	0.00
31/08/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1532	1481	1532	1481	0.00
31/08/2009	£ / R On 14-June-10	12.10	Put	Currency Future	282	302	282	302	0.00
31/08/2009	£ / R On 14-June-10	15.60	Call	Currency Future	351	342	351	342	0.00
31/08/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2602	2663	2602	2663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	16.60	Call	Currency Future	242	236	242	236	0.00
31/08/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3493	3558	3493	3558	0.00
31/08/2009	£ / R On 14-June-10	18.60	Call	Currency Future	120	118	120	118	0.00
31/08/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5371	5439	5371	5439	0.00
31/08/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3280	3213	3280	3213	0.00
31/08/2009	£ / R On 15-March-10	9.90	Put	Currency Future	33	35	33	35	0.00
31/08/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2305	2239	2305	2239	0.00
31/08/2009	£ / R On 15-March-10	10.90	Put	Currency Future	58	61	58	61	0.00
31/08/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1420	1366	1420	1366	0.00
31/08/2009	£ / R On 15-March-10	11.90	Put	Currency Future	173	188	173	188	0.00
31/08/2009	£ / R On 15-March-10	14.90	Call	Currency Future	276	269	276	269	0.00
31/08/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2029	2091	2029	2091	0.00
31/08/2009	£ / R On 15-March-10	15.90	Call	Currency Future	170	165	170	165	0.00
31/08/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2923	2987	2923	2987	0.00
31/08/2009	£ / R On 15-March-10	16.90	Call	Currency Future	108	106	108	106	0.00
31/08/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3861	3928	3861	3928	0.00
31/08/2009	£ / R On 15-March-10	17.90	Call	Currency Future	62	60	62	60	0.00
31/08/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4815	4882	4815	4882	0.00
31/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	208	201	208	201	0.00
31/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1220	1281	1220	1281	0.00
31/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	503	487	503	487	0.00
31/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1056	1109	1056	1109	0.00
31/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	298	286	298	286	0.00
31/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	860	915	860	915	0.00
31/08/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3840	3771	3840	3771	0.00
31/08/2009	£ / R On 14-June-10	9.55	Put	Currency Future	40	42	40	42	0.00
31/08/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2869	2802	2869	2802	0.00
31/08/2009	£ / R On 14-June-10	10.55	Put	Currency Future	70	73	70	73	0.00
31/08/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1956	1898	1956	1898	0.00
31/08/2009	£ / R On 14-June-10	11.55	Put	Currency Future	156	169	156	169	0.00
31/08/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1240	1202	1240	1202	0.00
31/08/2009	£ / R On 14-June-10	12.55	Put	Currency Future	441	473	441	473	0.00
31/08/2009	£ / R On 14-June-10	15.05	Call	Currency Future	432	421	432	421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2132	2192	2132	2192	0.00
31/08/2009	£ / R On 14-June-10	16.05	Call	Currency Future	296	288	296	288	0.00
31/08/2009	£ / R On 14-June-10	16.05	Put	Currency Future	2996	3059	2996	3059	0.00
31/08/2009	£ / R On 14-June-10	17.05	Call	Currency Future	208	203	208	203	0.00
31/08/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3908	3974	3908	3974	0.00
31/08/2009	£ / R On 14-June-10	18.05	Call	Currency Future	146	142	146	142	0.00
31/08/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4846	4913	4846	4913	0.00
31/08/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3869	3801	3869	3801	0.00
31/08/2009	£ / R On 15-March-10	9.30	Put	Currency Future	22	23	22	23	0.00
31/08/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2889	2822	2889	2822	0.00
31/08/2009	£ / R On 15-March-10	10.30	Put	Currency Future	42	44	42	44	0.00
31/08/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1929	1870	1929	1870	0.00
31/08/2009	£ / R On 15-March-10	11.30	Put	Currency Future	82	92	82	92	0.00
31/08/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1127	1086	1127	1086	0.00
31/08/2009	£ / R On 15-March-10	12.30	Put	Currency Future	280	308	280	308	0.00
31/08/2009	£ / R On 15-March-10	14.30	Call	Currency Future	368	357	368	357	0.00
31/08/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1521	1579	1521	1579	0.00
31/08/2009	£ / R On 15-March-10	15.30	Call	Currency Future	229	222	229	222	0.00
31/08/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2382	2444	2382	2444	0.00
31/08/2009	£ / R On 15-March-10	16.30	Call	Currency Future	141	137	141	137	0.00
31/08/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3294	3359	3294	3359	0.00
31/08/2009	£ / R On 15-March-10	17.30	Call	Currency Future	89	86	89	86	0.00
31/08/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4242	4308	4242	4308	0.00
31/08/2009	£ / R On 14-September-09	9.90	Call	Currency Future	2824	2758	2824	2758	0.00
31/08/2009	£ / R On 14-September-09	9.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.90	Call	Currency Future	1827	1764	1827	1764	0.00
31/08/2009	£ / R On 14-September-09	10.90	Put	Currency Future	3	6	3	6	0.00
31/08/2009	£ / R On 14-September-09	16.90	Call	Currency Future	1	1	1	1	0.00
31/08/2009	£ / R On 14-September-09	16.90	Put	Currency Future	4178	4244	4178	4244	0.00
31/08/2009	£ / R On 14-September-09	18.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	18.90	Put	Currency Future	6177	6243	6177	6243	0.00
31/08/2009	£ / R On 14-September-09	20.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	20.90	Put	Currency Future	8177	8242	8177	8242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2856	2790	2856	2790	0.00
31/08/2009	£ / R On 14-December-09	10.10	Put	Currency Future	18	19	18	19	0.00
31/08/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1883	1819	1883	1819	0.00
31/08/2009	£ / R On 14-December-09	11.10	Put	Currency Future	45	49	45	49	0.00
31/08/2009	£ / R On 14-December-09	17.10	Call	Currency Future	24	24	24	24	0.00
31/08/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4186	4254	4186	4254	0.00
31/08/2009	£ / R On 14-December-09	19.10	Call	Currency Future	11	11	11	11	0.00
31/08/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6172	6240	6172	6240	0.00
31/08/2009	£ / R On 14-December-09	21.10	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8166	8234	8166	8234	0.00
31/08/2009	£ / R On 14-June-10	19.55	Call	Currency Future	85	81	85	81	0.00
31/08/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6285	6352	6285	6352	0.00
31/08/2009	£ / R On 14-June-10	21.55	Call	Currency Future	28	27	28	27	0.00
31/08/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8229	8298	8229	8298	0.00
31/08/2009	£ / R On 15-March-10	19.30	Call	Currency Future	29	28	29	28	0.00
31/08/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6182	6250	6182	6250	0.00
31/08/2009	£ / R On 15-March-10	21.30	Call	Currency Future	16	16	16	16	0.00
31/08/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8169	8238	8169	8238	0.00
31/08/2009	£ / R On 14-September-09	9.00	Call	Currency Future	3724	3658	3724	3658	0.00
31/08/2009	£ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.00	Call	Currency Future	2724	2658	2724	2658	0.00
31/08/2009	£ / R On 14-September-09	10.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	11.00	Call	Currency Future	1728	1665	1728	1665	0.00
31/08/2009	£ / R On 14-September-09	11.00	Put	Currency Future	4	7	4	7	0.00
31/08/2009	£ / R On 14-September-09	12.00	Call	Currency Future	753	699	753	699	0.00
31/08/2009	£ / R On 14-September-09	12.00	Put	Currency Future	30	41	30	41	0.00
31/08/2009	£ / R On 14-September-09	17.00	Call	Currency Future	1	1	1	1	0.00
31/08/2009	£ / R On 14-September-09	17.00	Put	Currency Future	4277	4344	4277	4344	0.00
31/08/2009	£ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.00	Put	Currency Future	6277	6342	6277	6342	0.00
31/08/2009	£ / R On 14-September-09	21.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.00	Put	Currency Future	8277	8342	8277	8342	0.00
31/08/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3745	3678	3745	3678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	9.20	Put	Currency Future	7	8	7	8	0.00
31/08/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2758	2692	2758	2692	0.00
31/08/2009	£ / R On 14-December-09	10.20	Put	Currency Future	19	21	19	21	0.00
31/08/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1787	1723	1787	1723	0.00
31/08/2009	£ / R On 14-December-09	11.20	Put	Currency Future	49	53	49	53	0.00
31/08/2009	£ / R On 14-December-09	12.20	Call	Currency Future	899	855	899	855	0.00
31/08/2009	£ / R On 14-December-09	12.20	Put	Currency Future	161	184	161	184	0.00
31/08/2009	£ / R On 14-December-09	17.20	Call	Currency Future	23	23	23	23	0.00
31/08/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4285	4352	4285	4352	0.00
31/08/2009	£ / R On 14-December-09	19.20	Call	Currency Future	10	10	10	10	0.00
31/08/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6272	6339	6272	6339	0.00
31/08/2009	£ / R On 14-December-09	21.20	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8266	8333	8266	8333	0.00
31/08/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2774	2707	2774	2707	0.00
31/08/2009	£ / R On 14-June-10	10.65	Put	Currency Future	75	79	75	79	0.00
31/08/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1875	1818	1875	1818	0.00
31/08/2009	£ / R On 14-June-10	11.65	Put	Currency Future	175	189	175	189	0.00
31/08/2009	£ / R On 14-June-10	19.65	Call	Currency Future	80	77	80	77	0.00
31/08/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6381	6448	6381	6448	0.00
31/08/2009	£ / R On 14-June-10	21.65	Call	Currency Future	27	26	27	26	0.00
31/08/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8327	8397	8327	8397	0.00
31/08/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3721	3653	3721	3653	0.00
31/08/2009	£ / R On 15-March-10	9.45	Put	Currency Future	24	25	24	25	0.00
31/08/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2743	2676	2743	2676	0.00
31/08/2009	£ / R On 15-March-10	10.45	Put	Currency Future	46	48	46	48	0.00
31/08/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1797	1739	1797	1739	0.00
31/08/2009	£ / R On 15-March-10	11.45	Put	Currency Future	100	111	100	111	0.00
31/08/2009	£ / R On 15-March-10	12.45	Call	Currency Future	1035	996	1035	996	0.00
31/08/2009	£ / R On 15-March-10	12.45	Put	Currency Future	338	368	338	368	0.00
31/08/2009	£ / R On 15-March-10	15.45	Call	Currency Future	212	206	212	206	0.00
31/08/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2515	2578	2515	2578	0.00
31/08/2009	£ / R On 15-March-10	17.45	Call	Currency Future	81	78	81	78	0.00
31/08/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4384	4450	4384	4450	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	19.45	Call	Currency Future	27	27	27	27	0.00
31/08/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6330	6399	6330	6399	0.00
31/08/2009	£ / R On 15-March-10	21.45	Call	Currency Future	15	14	15	14	0.00
31/08/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8318	8386	8318	8386	0.00
31/08/2009	£ / R On 14-September-09	9.10	Call	Currency Future	3624	3558	3624	3558	0.00
31/08/2009	£ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.10	Call	Currency Future	2624	2558	2624	2558	0.00
31/08/2009	£ / R On 14-September-09	10.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	12.10	Call	Currency Future	660	607	660	607	0.00
31/08/2009	£ / R On 14-September-09	12.10	Put	Currency Future	36	49	36	49	0.00
31/08/2009	£ / R On 14-September-09	19.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.10	Put	Currency Future	6377	6442	6377	6442	0.00
31/08/2009	£ / R On 14-September-09	21.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.10	Put	Currency Future	8377	8442	8377	8442	0.00
31/08/2009	£ / R On 14-December-09	10.35	Call	Currency Future	2611	2545	2611	2545	0.00
31/08/2009	£ / R On 14-December-09	10.35	Put	Currency Future	22	25	22	25	0.00
31/08/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1644	1580	1644	1580	0.00
31/08/2009	£ / R On 14-December-09	11.35	Put	Currency Future	56	60	56	60	0.00
31/08/2009	£ / R On 14-December-09	17.35	Call	Currency Future	22	21	22	21	0.00
31/08/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4433	4501	4433	4501	0.00
31/08/2009	£ / R On 14-December-09	19.35	Call	Currency Future	9	9	9	9	0.00
31/08/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6421	6489	6421	6489	0.00
31/08/2009	£ / R On 14-December-09	21.35	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8415	8483	8415	8483	0.00
31/08/2009	£ / R On 14-June-10	19.75	Call	Currency Future	76	73	76	73	0.00
31/08/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6477	6544	6477	6544	0.00
31/08/2009	£ / R On 14-June-10	21.75	Call	Currency Future	26	24	26	24	0.00
31/08/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8426	8496	8426	8496	0.00
31/08/2009	£ / R On 15-March-10	19.55	Call	Currency Future	27	26	27	26	0.00
31/08/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6430	6498	6430	6498	0.00
31/08/2009	£ / R On 15-March-10	21.55	Call	Currency Future	14	13	14	13	0.00
31/08/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8417	8485	8417	8485	0.00
31/08/2009	£ / R On 14-September-09	10.15	Call	Currency Future	2574	2508	2574	2508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	10.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	11.15	Call	Currency Future	1579	1517	1579	1517	0.00
31/08/2009	£ / R On 14-September-09	11.15	Put	Currency Future	6	9	6	9	0.00
31/08/2009	£ / R On 14-September-09	17.15	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.15	Put	Currency Future	4427	4493	4427	4493	0.00
31/08/2009	£ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.15	Put	Currency Future	6427	6492	6427	6492	0.00
31/08/2009	£ / R On 14-September-09	21.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.15	Put	Currency Future	8427	8492	8427	8492	0.00
31/08/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3595	3526	3595	3526	0.00
31/08/2009	£ / R On 14-June-10	9.80	Put	Currency Future	46	48	46	48	0.00
31/08/2009	£ / R On 14-June-10	10.80	Call	Currency Future	2633	2566	2633	2566	0.00
31/08/2009	£ / R On 14-June-10	10.80	Put	Currency Future	83	87	83	87	0.00
31/08/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1757	1702	1757	1702	0.00
31/08/2009	£ / R On 14-June-10	11.80	Put	Currency Future	207	223	207	223	0.00
31/08/2009	£ / R On 14-June-10	15.80	Call	Currency Future	325	317	325	317	0.00
31/08/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2776	2838	2776	2838	0.00
31/08/2009	£ / R On 14-June-10	17.80	Call	Currency Future	159	155	159	155	0.00
31/08/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4610	4677	4610	4677	0.00
31/08/2009	£ / R On 14-June-10	19.80	Call	Currency Future	74	71	74	71	0.00
31/08/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6525	6592	6525	6592	0.00
31/08/2009	£ / R On 14-June-10	21.80	Call	Currency Future	25	24	25	24	0.00
31/08/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8475	8545	8475	8545	0.00
31/08/2009	£ / R On 15-March-10	19.60	Call	Currency Future	26	26	26	26	0.00
31/08/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6479	6548	6479	6548	0.00
31/08/2009	£ / R On 15-March-10	21.60	Call	Currency Future	14	13	14	13	0.00
31/08/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8467	8535	8467	8535	0.00
31/08/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3646	3579	3646	3579	0.00
31/08/2009	£ / R On 14-December-09	9.30	Put	Currency Future	8	9	8	9	0.00
31/08/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2660	2594	2660	2594	0.00
31/08/2009	£ / R On 14-December-09	10.30	Put	Currency Future	21	24	21	24	0.00
31/08/2009	£ / R On 14-December-09	12.30	Call	Currency Future	830	789	830	789	0.00
31/08/2009	£ / R On 14-December-09	12.30	Put	Currency Future	192	218	192	218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	15.30	Call	Currency Future	79	77	79	77	0.00
31/08/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2441	2506	2441	2506	0.00
31/08/2009	£ / R On 14-December-09	19.30	Call	Currency Future	10	10	10	10	0.00
31/08/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6371	6439	6371	6439	0.00
31/08/2009	£ / R On 14-December-09	21.30	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8366	8433	8366	8433	0.00
31/08/2009	£ / R On 14-September-09	9.30	Call	Currency Future	3424	3358	3424	3358	0.00
31/08/2009	£ / R On 14-September-09	9.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.30	Call	Currency Future	2424	2358	2424	2358	0.00
31/08/2009	£ / R On 14-September-09	10.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	11.30	Call	Currency Future	1431	1369	1431	1369	0.00
31/08/2009	£ / R On 14-September-09	11.30	Put	Currency Future	8	12	8	12	0.00
31/08/2009	£ / R On 14-September-09	12.30	Call	Currency Future	478	432	478	432	0.00
31/08/2009	£ / R On 14-September-09	12.30	Put	Currency Future	55	74	55	74	0.00
31/08/2009	£ / R On 14-September-09	17.30	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.30	Put	Currency Future	4577	4643	4577	4643	0.00
31/08/2009	£ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.30	Put	Currency Future	6577	6642	6577	6642	0.00
31/08/2009	£ / R On 14-September-09	21.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.30	Put	Currency Future	8577	8642	8577	8642	0.00
31/08/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3448	3381	3448	3381	0.00
31/08/2009	£ / R On 14-December-09	9.50	Put	Currency Future	10	11	10	11	0.00
31/08/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2464	2399	2464	2399	0.00
31/08/2009	£ / R On 14-December-09	10.50	Put	Currency Future	26	28	26	28	0.00
31/08/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1502	1439	1502	1439	0.00
31/08/2009	£ / R On 14-December-09	11.50	Put	Currency Future	64	68	64	68	0.00
31/08/2009	£ / R On 14-December-09	12.50	Call	Currency Future	703	667	703	667	0.00
31/08/2009	£ / R On 14-December-09	12.50	Put	Currency Future	265	296	265	296	0.00
31/08/2009	£ / R On 14-December-09	15.50	Call	Currency Future	68	67	68	67	0.00
31/08/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2630	2696	2630	2696	0.00
31/08/2009	£ / R On 14-December-09	17.50	Call	Currency Future	20	20	20	20	0.00
31/08/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4582	4649	4582	4649	0.00
31/08/2009	£ / R On 14-December-09	19.50	Call	Currency Future	9	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6571	6638	6571	6638	0.00
31/08/2009	£ / R On 14-December-09	21.50	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8565	8632	8565	8632	0.00
31/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2492	2425	2492	2425	0.00
31/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	92	96	92	96	0.00
31/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1642	1589	1642	1589	0.00
31/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	243	260	243	260	0.00
31/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1033	1001	1033	1001	0.00
31/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	634	672	634	672	0.00
31/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	307	299	307	299	0.00
31/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2908	2970	2908	2970	0.00
31/08/2009	£ / R On 14-June-10	17.95	Call	Currency Future	151	147	151	147	0.00
31/08/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4751	4818	4751	4818	0.00
31/08/2009	£ / R On 14-June-10	19.95	Call	Currency Future	69	66	69	66	0.00
31/08/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6669	6737	6669	6737	0.00
31/08/2009	£ / R On 14-June-10	21.95	Call	Currency Future	23	22	23	22	0.00
31/08/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8623	8693	8623	8693	0.00
31/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	307	299	307	299	0.00
31/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2908	2970	2908	2970	0.00
31/08/2009	£ / R On 15-March-10	19.75	Call	Currency Future	25	25	25	25	0.00
31/08/2009	£ / R On 15-March-10	19.75	Put	Currency Future	6628	6697	6628	6697	0.00
31/08/2009	£ / R On 15-March-10	21.75	Call	Currency Future	12	12	12	12	0.00
31/08/2009	£ / R On 15-March-10	21.75	Put	Currency Future	8615	8684	8615	8684	0.00
31/08/2009	£ / R On 14-September-09	9.40	Call	Currency Future	3324	3258	3324	3258	0.00
31/08/2009	£ / R On 14-September-09	9.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	11.40	Call	Currency Future	1333	1272	1333	1272	0.00
31/08/2009	£ / R On 14-September-09	11.40	Put	Currency Future	9	14	9	14	0.00
31/08/2009	£ / R On 14-September-09	12.40	Call	Currency Future	392	349	392	349	0.00
31/08/2009	£ / R On 14-September-09	12.40	Put	Currency Future	68	92	68	92	0.00
31/08/2009	£ / R On 14-September-09	17.40	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.40	Put	Currency Future	4677	4743	4677	4743	0.00
31/08/2009	£ / R On 14-September-09	21.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.40	Put	Currency Future	8677	8742	8677	8742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	9.45	Call	Currency Future	3274	3208	3274	3208	0.00
31/08/2009	£ / R On 14-September-09	9.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.45	Call	Currency Future	2274	2209	2274	2209	0.00
31/08/2009	£ / R On 14-September-09	10.45	Put	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	11.45	Call	Currency Future	1284	1223	1284	1223	0.00
31/08/2009	£ / R On 14-September-09	11.45	Put	Currency Future	10	15	10	15	0.00
31/08/2009	£ / R On 14-September-09	17.45	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4727	4793	4727	4793	0.00
31/08/2009	£ / R On 14-September-09	19.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.45	Put	Currency Future	6727	6792	6727	6792	0.00
31/08/2009	£ / R On 14-September-09	21.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.45	Put	Currency Future	8727	8792	8727	8792	0.00
31/08/2009	£ / R On 14-December-09	9.65	Call	Currency Future	3299	3233	3299	3233	0.00
31/08/2009	£ / R On 14-December-09	9.65	Put	Currency Future	11	12	11	12	0.00
31/08/2009	£ / R On 14-December-09	10.65	Call	Currency Future	2318	2253	2318	2253	0.00
31/08/2009	£ / R On 14-December-09	10.65	Put	Currency Future	30	33	30	33	0.00
31/08/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1362	1299	1362	1299	0.00
31/08/2009	£ / R On 14-December-09	11.65	Put	Currency Future	74	78	74	78	0.00
31/08/2009	£ / R On 14-December-09	12.65	Call	Currency Future	617	585	617	585	0.00
31/08/2009	£ / R On 14-December-09	12.65	Put	Currency Future	329	364	329	364	0.00
31/08/2009	£ / R On 14-December-09	15.65	Call	Currency Future	61	60	61	60	0.00
31/08/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2773	2839	2773	2839	0.00
31/08/2009	£ / R On 14-December-09	17.65	Call	Currency Future	19	19	19	19	0.00
31/08/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4731	4798	4731	4798	0.00
31/08/2009	£ / R On 14-December-09	19.65	Call	Currency Future	8	8	8	8	0.00
31/08/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6720	6788	6720	6788	0.00
31/08/2009	£ / R On 14-December-09	21.65	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8715	8782	8715	8782	0.00
31/08/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3250	3184	3250	3184	0.00
31/08/2009	£ / R On 14-December-09	9.70	Put	Currency Future	12	13	12	13	0.00
31/08/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2269	2205	2269	2205	0.00
31/08/2009	£ / R On 14-December-09	10.70	Put	Currency Future	31	34	31	34	0.00
31/08/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1315	1252	1315	1252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	11.70	Put	Currency Future	77	82	77	82	0.00
31/08/2009	£ / R On 14-December-09	15.70	Call	Currency Future	59	58	59	58	0.00
31/08/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2821	2887	2821	2887	0.00
31/08/2009	£ / R On 14-December-09	17.70	Call	Currency Future	18	18	18	18	0.00
31/08/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4780	4848	4780	4848	0.00
31/08/2009	£ / R On 14-December-09	19.70	Call	Currency Future	8	8	8	8	0.00
31/08/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6770	6837	6770	6837	0.00
31/08/2009	£ / R On 14-December-09	21.70	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8765	8832	8765	8832	0.00
31/08/2009	£ / R On 14-June-10	20.00	Call	Currency Future	67	64	67	64	0.00
31/08/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6717	6785	6717	6785	0.00
31/08/2009	£ / R On 14-June-10	22.00	Call	Currency Future	22	21	22	21	0.00
31/08/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8673	8743	8673	8743	0.00
31/08/2009	£ / R On 14-June-10	16.15	Call	Currency Future	285	278	285	278	0.00
31/08/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3085	3149	3085	3149	0.00
31/08/2009	£ / R On 14-June-10	18.15	Call	Currency Future	141	137	141	137	0.00
31/08/2009	£ / R On 14-June-10	18.15	Put	Currency Future	4941	5008	4941	5008	0.00
31/08/2009	£ / R On 14-June-10	22.15	Call	Currency Future	21	20	21	20	0.00
31/08/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8821	8891	8821	8891	0.00
31/08/2009	£ / R On 15-March-10	19.85	Call	Currency Future	24	24	24	24	0.00
31/08/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6727	6796	6727	6796	0.00
31/08/2009	£ / R On 15-March-10	21.85	Call	Currency Future	12	11	12	11	0.00
31/08/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8715	8783	8715	8783	0.00
31/08/2009	£ / R On 15-March-10	19.90	Call	Currency Future	24	24	24	24	0.00
31/08/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6777	6846	6777	6846	0.00
31/08/2009	£ / R On 15-March-10	21.90	Call	Currency Future	11	11	11	11	0.00
31/08/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8764	8833	8764	8833	0.00
31/08/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3224	3158	3224	3158	0.00
31/08/2009	£ / R On 14-September-09	9.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2224	2159	2224	2159	0.00
31/08/2009	£ / R On 14-September-09	10.50	Put	Currency Future	1	2	1	2	0.00
31/08/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1235	1174	1235	1174	0.00
31/08/2009	£ / R On 14-September-09	11.50	Put	Currency Future	11	17	11	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	17.50	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4777	4843	4777	4843	0.00
31/08/2009	£ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6777	6842	6777	6842	0.00
31/08/2009	£ / R On 14-September-09	21.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8777	8842	8777	8842	0.00
31/08/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3201	3135	3201	3135	0.00
31/08/2009	£ / R On 14-December-09	9.75	Put	Currency Future	12	14	12	14	0.00
31/08/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2221	2157	2221	2157	0.00
31/08/2009	£ / R On 14-December-09	10.75	Put	Currency Future	33	36	33	36	0.00
31/08/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1269	1206	1269	1206	0.00
31/08/2009	£ / R On 14-December-09	11.75	Put	Currency Future	81	85	81	85	0.00
31/08/2009	£ / R On 14-December-09	15.75	Call	Currency Future	57	56	57	56	0.00
31/08/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2869	2935	2869	2935	0.00
31/08/2009	£ / R On 14-December-09	17.75	Call	Currency Future	18	18	18	18	0.00
31/08/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4830	4897	4830	4897	0.00
31/08/2009	£ / R On 14-December-09	19.75	Call	Currency Future	8	8	8	8	0.00
31/08/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6820	6887	6820	6887	0.00
31/08/2009	£ / R On 14-December-09	21.75	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8814	8882	8814	8882	0.00
31/08/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3206	3137	3206	3137	0.00
31/08/2009	£ / R On 14-June-10	10.20	Put	Currency Future	56	58	56	58	0.00
31/08/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2260	2193	2260	2193	0.00
31/08/2009	£ / R On 14-June-10	11.20	Put	Currency Future	110	114	110	114	0.00
31/08/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1461	1411	1461	1411	0.00
31/08/2009	£ / R On 14-June-10	12.20	Put	Currency Future	311	332	311	332	0.00
31/08/2009	£ / R On 14-June-10	13.20	Call	Currency Future	922	892	922	892	0.00
31/08/2009	£ / R On 14-June-10	13.20	Put	Currency Future	772	814	772	814	0.00
31/08/2009	£ / R On 14-June-10	20.20	Call	Currency Future	60	57	60	57	0.00
31/08/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6910	6978	6910	6978	0.00
31/08/2009	£ / R On 14-June-10	22.20	Call	Currency Future	20	19	20	19	0.00
31/08/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8871	8941	8871	8941	0.00
31/08/2009	£ / R On 15-March-10	19.95	Call	Currency Future	24	24	24	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6827	6896	6827	6896	0.00
31/08/2009	£ / R On 15-March-10	21.95	Call	Currency Future	11	11	11	11	0.00
31/08/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8814	8883	8814	8883	0.00
31/08/2009	£ / R On 14-September-09	10.60	Call	Currency Future	2125	2061	2125	2061	0.00
31/08/2009	£ / R On 14-September-09	10.60	Put	Currency Future	1	3	1	3	0.00
31/08/2009	£ / R On 14-September-09	11.60	Call	Currency Future	1138	1078	1138	1078	0.00
31/08/2009	£ / R On 14-September-09	11.60	Put	Currency Future	14	20	14	20	0.00
31/08/2009	£ / R On 14-September-09	17.60	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.60	Put	Currency Future	4877	4943	4877	4943	0.00
31/08/2009	£ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.60	Put	Currency Future	6877	6942	6877	6942	0.00
31/08/2009	£ / R On 14-September-09	21.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.60	Put	Currency Future	8877	8942	8877	8942	0.00
31/08/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3102	3036	3102	3036	0.00
31/08/2009	£ / R On 14-December-09	9.85	Put	Currency Future	14	15	14	15	0.00
31/08/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1177	1115	1177	1115	0.00
31/08/2009	£ / R On 14-December-09	11.85	Put	Currency Future	89	94	89	94	0.00
31/08/2009	£ / R On 14-December-09	15.85	Call	Currency Future	53	52	53	52	0.00
31/08/2009	£ / R On 14-December-09	15.85	Put	Currency Future	2965	3031	2965	3031	0.00
31/08/2009	£ / R On 14-December-09	17.85	Call	Currency Future	17	17	17	17	0.00
31/08/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4929	4997	4929	4997	0.00
31/08/2009	£ / R On 14-December-09	21.85	Call	Currency Future	2	2	2	2	0.00
31/08/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8914	8982	8914	8982	0.00
31/08/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3109	3041	3109	3041	0.00
31/08/2009	£ / R On 14-June-10	10.30	Put	Currency Future	59	62	59	62	0.00
31/08/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2168	2104	2168	2104	0.00
31/08/2009	£ / R On 14-June-10	11.30	Put	Currency Future	118	126	118	126	0.00
31/08/2009	£ / R On 14-June-10	20.30	Call	Currency Future	57	54	57	54	0.00
31/08/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7007	7075	7007	7075	0.00
31/08/2009	£ / R On 14-June-10	22.30	Call	Currency Future	19	18	19	18	0.00
31/08/2009	£ / R On 14-June-10	22.30	Put	Currency Future	8970	9040	8970	9040	0.00
31/08/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3134	3067	3134	3067	0.00
31/08/2009	£ / R On 15-March-10	10.05	Put	Currency Future	37	39	37	39	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1303	1250	1303	1250	0.00
31/08/2009	£ / R On 15-March-10	12.05	Put	Currency Future	206	222	206	222	0.00
31/08/2009	£ / R On 15-March-10	13.05	Call	Currency Future	725	697	725	697	0.00
31/08/2009	£ / R On 15-March-10	13.05	Put	Currency Future	628	669	628	669	0.00
31/08/2009	£ / R On 15-March-10	16.05	Call	Currency Future	158	154	158	154	0.00
31/08/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3061	3126	3061	3126	0.00
31/08/2009	£ / R On 15-March-10	18.05	Call	Currency Future	57	55	57	55	0.00
31/08/2009	£ / R On 15-March-10	18.05	Put	Currency Future	4960	5027	4960	5027	0.00
31/08/2009	£ / R On 15-March-10	20.05	Call	Currency Future	23	23	23	23	0.00
31/08/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6926	6995	6926	6995	0.00
31/08/2009	£ / R On 15-March-10	22.05	Call	Currency Future	10	10	10	10	0.00
31/08/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8913	8982	8913	8982	0.00
31/08/2009	£ / R On 14-September-09	9.55	Call	Currency Future	3174	3108	3174	3108	0.00
31/08/2009	£ / R On 14-September-09	9.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.55	Call	Currency Future	2174	2110	2174	2110	0.00
31/08/2009	£ / R On 14-September-09	10.55	Put	Currency Future	1	2	1	2	0.00
31/08/2009	£ / R On 14-September-09	11.55	Call	Currency Future	1186	1126	1186	1126	0.00
31/08/2009	£ / R On 14-September-09	11.55	Put	Currency Future	13	18	13	18	0.00
31/08/2009	£ / R On 14-September-09	17.55	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.55	Put	Currency Future	4827	4893	4827	4893	0.00
31/08/2009	£ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.55	Put	Currency Future	6827	6892	6827	6892	0.00
31/08/2009	£ / R On 14-September-09	21.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.55	Put	Currency Future	8827	8892	8827	8892	0.00
31/08/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2173	2109	2173	2109	0.00
31/08/2009	£ / R On 14-December-09	10.80	Put	Currency Future	34	38	34	38	0.00
31/08/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1223	1160	1223	1160	0.00
31/08/2009	£ / R On 14-December-09	11.80	Put	Currency Future	85	90	85	90	0.00
31/08/2009	£ / R On 14-December-09	17.80	Call	Currency Future	18	18	18	18	0.00
31/08/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4879	4947	4879	4947	0.00
31/08/2009	£ / R On 14-December-09	19.80	Call	Currency Future	8	8	8	8	0.00
31/08/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6870	6937	6870	6937	0.00
31/08/2009	£ / R On 14-December-09	21.80	Call	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8864	8932	8864	8932	0.00
31/08/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3157	3089	3157	3089	0.00
31/08/2009	£ / R On 14-June-10	10.25	Put	Currency Future	58	60	58	60	0.00
31/08/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2214	2147	2214	2147	0.00
31/08/2009	£ / R On 14-June-10	11.25	Put	Currency Future	114	118	114	118	0.00
31/08/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1426	1377	1426	1377	0.00
31/08/2009	£ / R On 14-June-10	12.25	Put	Currency Future	326	348	326	348	0.00
31/08/2009	£ / R On 14-June-10	20.25	Call	Currency Future	58	56	58	56	0.00
31/08/2009	£ / R On 14-June-10	20.25	Put	Currency Future	6959	7027	6959	7027	0.00
31/08/2009	£ / R On 14-June-10	22.25	Call	Currency Future	20	19	20	19	0.00
31/08/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8920	8990	8920	8990	0.00
31/08/2009	£ / R On 14-June-10	18.10	Call	Currency Future	143	140	143	140	0.00
31/08/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4894	4961	4894	4961	0.00
31/08/2009	£ / R On 14-June-10	20.10	Call	Currency Future	63	60	63	60	0.00
31/08/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6814	6882	6814	6882	0.00
31/08/2009	£ / R On 14-June-10	22.10	Call	Currency Future	21	20	21	20	0.00
31/08/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8772	8842	8772	8842	0.00
31/08/2009	£ / R On 14-September-09	9.35	Call	Currency Future	3374	3308	3374	3308	0.00
31/08/2009	£ / R On 14-September-09	9.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.35	Call	Currency Future	2374	2308	2374	2308	0.00
31/08/2009	£ / R On 14-September-09	10.35	Put	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	11.35	Call	Currency Future	1382	1320	1382	1320	0.00
31/08/2009	£ / R On 14-September-09	11.35	Put	Currency Future	8	13	8	13	0.00
31/08/2009	£ / R On 14-September-09	12.35	Call	Currency Future	434	390	434	390	0.00
31/08/2009	£ / R On 14-September-09	12.35	Put	Currency Future	61	82	61	82	0.00
31/08/2009	£ / R On 14-September-09	17.35	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.35	Put	Currency Future	4627	4693	4627	4693	0.00
31/08/2009	£ / R On 14-September-09	19.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.35	Put	Currency Future	6627	6692	6627	6692	0.00
31/08/2009	£ / R On 14-September-09	21.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.35	Put	Currency Future	8627	8692	8627	8692	0.00
31/08/2009	£ / R On 14-December-09	9.55	Call	Currency Future	3398	3332	3398	3332	0.00
31/08/2009	£ / R On 14-December-09	9.55	Put	Currency Future	10	11	10	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	10.55	Call	Currency Future	2415	2351	2415	2351	0.00
31/08/2009	£ / R On 14-December-09	10.55	Put	Currency Future	27	30	27	30	0.00
31/08/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1455	1392	1455	1392	0.00
31/08/2009	£ / R On 14-December-09	11.55	Put	Currency Future	67	71	67	71	0.00
31/08/2009	£ / R On 14-December-09	12.55	Call	Currency Future	674	638	674	638	0.00
31/08/2009	£ / R On 14-December-09	12.55	Put	Currency Future	285	318	285	318	0.00
31/08/2009	£ / R On 14-December-09	15.55	Call	Currency Future	66	64	66	64	0.00
31/08/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2678	2744	2678	2744	0.00
31/08/2009	£ / R On 14-December-09	17.55	Call	Currency Future	20	20	20	20	0.00
31/08/2009	£ / R On 14-December-09	17.55	Put	Currency Future	4632	4699	4632	4699	0.00
31/08/2009	£ / R On 14-December-09	19.55	Call	Currency Future	9	9	9	9	0.00
31/08/2009	£ / R On 14-December-09	19.55	Put	Currency Future	6620	6688	6620	6688	0.00
31/08/2009	£ / R On 14-December-09	21.55	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-December-09	21.55	Put	Currency Future	8615	8682	8615	8682	0.00
31/08/2009	£ / R On 15-March-10	19.80	Call	Currency Future	25	24	25	24	0.00
31/08/2009	£ / R On 15-March-10	19.80	Put	Currency Future	6678	6747	6678	6747	0.00
31/08/2009	£ / R On 15-March-10	21.80	Call	Currency Future	12	12	12	12	0.00
31/08/2009	£ / R On 15-March-10	21.80	Put	Currency Future	8665	8734	8665	8734	0.00
31/08/2009	£ / R On 14-September-09	9.20	Call	Currency Future	3524	3458	3524	3458	0.00
31/08/2009	£ / R On 14-September-09	9.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.20	Call	Currency Future	2524	2458	2524	2458	0.00
31/08/2009	£ / R On 14-September-09	10.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	11.20	Call	Currency Future	1530	1467	1530	1467	0.00
31/08/2009	£ / R On 14-September-09	11.20	Put	Currency Future	6	10	6	10	0.00
31/08/2009	£ / R On 14-September-09	12.20	Call	Currency Future	568	518	568	518	0.00
31/08/2009	£ / R On 14-September-09	12.20	Put	Currency Future	44	60	44	60	0.00
31/08/2009	£ / R On 14-September-09	17.20	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.20	Put	Currency Future	4477	4543	4477	4543	0.00
31/08/2009	£ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.20	Put	Currency Future	6477	6542	6477	6542	0.00
31/08/2009	£ / R On 14-September-09	21.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.20	Put	Currency Future	8477	8542	8477	8542	0.00
31/08/2009	£ / R On 14-September-09	8.95	Call	Currency Future	3774	3708	3774	3708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	9.95	Call	Currency Future	2774	2708	2774	2708	0.00
31/08/2009	£ / R On 14-September-09	9.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.95	Call	Currency Future	1777	1714	1777	1714	0.00
31/08/2009	£ / R On 14-September-09	10.95	Put	Currency Future	4	6	4	6	0.00
31/08/2009	£ / R On 14-September-09	11.95	Call	Currency Future	801	745	801	745	0.00
31/08/2009	£ / R On 14-September-09	11.95	Put	Currency Future	27	37	27	37	0.00
31/08/2009	£ / R On 14-September-09	16.95	Call	Currency Future	1	1	1	1	0.00
31/08/2009	£ / R On 14-September-09	16.95	Put	Currency Future	4227	4294	4227	4294	0.00
31/08/2009	£ / R On 14-September-09	18.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	18.95	Put	Currency Future	6227	6293	6227	6293	0.00
31/08/2009	£ / R On 14-September-09	20.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	20.95	Put	Currency Future	8227	8292	8227	8292	0.00
31/08/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3497	3431	3497	3431	0.00
31/08/2009	£ / R On 14-December-09	9.45	Put	Currency Future	9	10	9	10	0.00
31/08/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2513	2448	2513	2448	0.00
31/08/2009	£ / R On 14-December-09	10.45	Put	Currency Future	25	27	25	27	0.00
31/08/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1549	1486	1549	1486	0.00
31/08/2009	£ / R On 14-December-09	11.45	Put	Currency Future	61	65	61	65	0.00
31/08/2009	£ / R On 14-December-09	12.45	Call	Currency Future	733	696	733	696	0.00
31/08/2009	£ / R On 14-December-09	12.45	Put	Currency Future	245	275	245	275	0.00
31/08/2009	£ / R On 14-December-09	15.45	Call	Currency Future	71	69	71	69	0.00
31/08/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2583	2648	2583	2648	0.00
31/08/2009	£ / R On 14-December-09	17.45	Call	Currency Future	21	21	21	21	0.00
31/08/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4532	4600	4532	4600	0.00
31/08/2009	£ / R On 14-December-09	19.45	Call	Currency Future	9	9	9	9	0.00
31/08/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6521	6588	6521	6588	0.00
31/08/2009	£ / R On 14-December-09	21.45	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8515	8583	8515	8583	0.00
31/08/2009	£ / R On 14-June-10	15.90	Call	Currency Future	313	305	313	305	0.00
31/08/2009	£ / R On 14-June-10	15.90	Put	Currency Future	2864	2926	2864	2926	0.00
31/08/2009	£ / R On 14-June-10	17.90	Call	Currency Future	154	150	154	150	0.00
31/08/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4704	4771	4704	4771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	21.90	Call	Currency Future	24	23	24	23	0.00
31/08/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8574	8644	8574	8644	0.00
31/08/2009	£ / R On 15-March-10	19.65	Call	Currency Future	26	26	26	26	0.00
31/08/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6529	6598	6529	6598	0.00
31/08/2009	£ / R On 15-March-10	21.65	Call	Currency Future	13	13	13	13	0.00
31/08/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8516	8585	8516	8585	0.00
31/08/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3770	3702	3770	3702	0.00
31/08/2009	£ / R On 15-March-10	9.40	Put	Currency Future	23	25	23	25	0.00
31/08/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2792	2724	2792	2724	0.00
31/08/2009	£ / R On 15-March-10	10.40	Put	Currency Future	45	47	45	47	0.00
31/08/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1841	1782	1841	1782	0.00
31/08/2009	£ / R On 15-March-10	11.40	Put	Currency Future	94	105	94	105	0.00
31/08/2009	£ / R On 15-March-10	12.40	Call	Currency Future	1065	1025	1065	1025	0.00
31/08/2009	£ / R On 15-March-10	12.40	Put	Currency Future	318	347	318	347	0.00
31/08/2009	£ / R On 15-March-10	15.40	Call	Currency Future	217	211	217	211	0.00
31/08/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2470	2533	2470	2533	0.00
31/08/2009	£ / R On 15-March-10	17.40	Call	Currency Future	84	81	84	81	0.00
31/08/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4337	4403	4337	4403	0.00
31/08/2009	£ / R On 15-March-10	19.40	Call	Currency Future	28	27	28	27	0.00
31/08/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6281	6350	6281	6350	0.00
31/08/2009	£ / R On 15-March-10	21.40	Call	Currency Future	15	15	15	15	0.00
31/08/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8268	8337	8268	8337	0.00
31/08/2009	£ / R On 14-September-09	8.80	Call	Currency Future	3924	3858	3924	3858	0.00
31/08/2009	£ / R On 14-September-09	8.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	9.80	Call	Currency Future	2924	2858	2924	2858	0.00
31/08/2009	£ / R On 14-September-09	9.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.80	Call	Currency Future	1926	1863	1926	1863	0.00
31/08/2009	£ / R On 14-September-09	10.80	Put	Currency Future	3	5	3	5	0.00
31/08/2009	£ / R On 14-September-09	11.80	Call	Currency Future	944	886	944	886	0.00
31/08/2009	£ / R On 14-September-09	11.80	Put	Currency Future	21	29	21	29	0.00
31/08/2009	£ / R On 14-September-09	16.80	Call	Currency Future	1	2	1	2	0.00
31/08/2009	£ / R On 14-September-09	16.80	Put	Currency Future	4078	4144	4078	4144	0.00
31/08/2009	£ / R On 14-September-09	18.80	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-September-09	18.80	Put	Currency Future	6077	6143	6077	6143	0.00
31/08/2009	£ / R On 14-September-09	20.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	20.80	Put	Currency Future	8077	8142	8077	8142	0.00
31/08/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3894	3827	3894	3827	0.00
31/08/2009	£ / R On 14-December-09	9.05	Put	Currency Future	6	7	6	7	0.00
31/08/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2905	2839	2905	2839	0.00
31/08/2009	£ / R On 14-December-09	10.05	Put	Currency Future	17	19	17	19	0.00
31/08/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1931	1867	1931	1867	0.00
31/08/2009	£ / R On 14-December-09	11.05	Put	Currency Future	43	47	43	47	0.00
31/08/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1009	961	1009	961	0.00
31/08/2009	£ / R On 14-December-09	12.05	Put	Currency Future	121	140	121	140	0.00
31/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	95	93	95	93	0.00
31/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2207	2272	2207	2272	0.00
31/08/2009	£ / R On 14-December-09	17.05	Call	Currency Future	25	25	25	25	0.00
31/08/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4137	4204	4137	4204	0.00
31/08/2009	£ / R On 14-December-09	19.05	Call	Currency Future	11	11	11	11	0.00
31/08/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6123	6190	6123	6190	0.00
31/08/2009	£ / R On 14-December-09	21.05	Call	Currency Future	5	4	5	4	0.00
31/08/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8116	8184	8116	8184	0.00
31/08/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3938	3869	3938	3869	0.00
31/08/2009	£ / R On 14-June-10	9.45	Put	Currency Future	38	40	38	40	0.00
31/08/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2965	2897	2965	2897	0.00
31/08/2009	£ / R On 14-June-10	10.45	Put	Currency Future	65	69	65	69	0.00
31/08/2009	£ / R On 14-June-10	11.45	Call	Currency Future	2038	1979	2038	1979	0.00
31/08/2009	£ / R On 14-June-10	11.45	Put	Currency Future	139	151	139	151	0.00
31/08/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1298	1258	1298	1258	0.00
31/08/2009	£ / R On 14-June-10	12.45	Put	Currency Future	398	429	398	429	0.00
31/08/2009	£ / R On 14-June-10	19.45	Call	Currency Future	89	86	89	86	0.00
31/08/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6190	6257	6190	6257	0.00
31/08/2009	£ / R On 14-June-10	21.45	Call	Currency Future	30	29	30	29	0.00
31/08/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8130	8200	8130	8200	0.00
31/08/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3918	3850	3918	3850	0.00
31/08/2009	£ / R On 15-March-10	9.25	Put	Currency Future	21	22	21	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2938	2871	2938	2871	0.00
31/08/2009	£ / R On 15-March-10	10.25	Put	Currency Future	41	43	41	43	0.00
31/08/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1974	1914	1974	1914	0.00
31/08/2009	£ / R On 15-March-10	11.25	Put	Currency Future	77	86	77	86	0.00
31/08/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1160	1117	1160	1117	0.00
31/08/2009	£ / R On 15-March-10	12.25	Put	Currency Future	263	289	263	289	0.00
31/08/2009	£ / R On 15-March-10	15.25	Call	Currency Future	235	227	235	227	0.00
31/08/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2338	2399	2338	2399	0.00
31/08/2009	£ / R On 15-March-10	17.25	Call	Currency Future	91	88	91	88	0.00
31/08/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4194	4260	4194	4260	0.00
31/08/2009	£ / R On 15-March-10	19.25	Call	Currency Future	29	29	29	29	0.00
31/08/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6132	6201	6132	6201	0.00
31/08/2009	£ / R On 15-March-10	21.25	Call	Currency Future	17	16	17	16	0.00
31/08/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8120	8188	8120	8188	0.00
31/08/2009	£ / R On 14-September-09	8.75	Call	Currency Future	3974	3908	3974	3908	0.00
31/08/2009	£ / R On 14-September-09	8.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	9.75	Call	Currency Future	2974	2908	2974	2908	0.00
31/08/2009	£ / R On 14-September-09	9.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.75	Call	Currency Future	1976	1912	1976	1912	0.00
31/08/2009	£ / R On 14-September-09	10.75	Put	Currency Future	3	5	3	5	0.00
31/08/2009	£ / R On 14-September-09	11.75	Call	Currency Future	993	934	993	934	0.00
31/08/2009	£ / R On 14-September-09	11.75	Put	Currency Future	19	26	19	26	0.00
31/08/2009	£ / R On 14-September-09	16.75	Call	Currency Future	2	2	2	2	0.00
31/08/2009	£ / R On 14-September-09	16.75	Put	Currency Future	4028	4094	4028	4094	0.00
31/08/2009	£ / R On 14-September-09	18.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	18.75	Put	Currency Future	6027	6093	6027	6093	0.00
31/08/2009	£ / R On 14-September-09	20.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	20.75	Put	Currency Future	8027	8092	8027	8092	0.00
31/08/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3944	3877	3944	3877	0.00
31/08/2009	£ / R On 14-December-09	9.00	Put	Currency Future	6	6	6	6	0.00
31/08/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2954	2888	2954	2888	0.00
31/08/2009	£ / R On 14-December-09	10.00	Put	Currency Future	16	18	16	18	0.00
31/08/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1980	1915	1980	1915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	11.00	Put	Currency Future	42	45	42	45	0.00
31/08/2009	£ / R On 14-December-09	12.00	Call	Currency Future	1047	998	1047	998	0.00
31/08/2009	£ / R On 14-December-09	12.00	Put	Currency Future	109	128	109	128	0.00
31/08/2009	£ / R On 14-December-09	17.00	Call	Currency Future	26	25	26	25	0.00
31/08/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4088	4155	4088	4155	0.00
31/08/2009	£ / R On 14-December-09	19.00	Call	Currency Future	11	11	11	11	0.00
31/08/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6073	6140	6073	6140	0.00
31/08/2009	£ / R On 14-December-09	21.00	Call	Currency Future	5	5	5	5	0.00
31/08/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8067	8134	8067	8134	0.00
31/08/2009	£ / R On 14-June-10	19.40	Call	Currency Future	92	88	92	88	0.00
31/08/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6142	6209	6142	6209	0.00
31/08/2009	£ / R On 14-June-10	21.40	Call	Currency Future	31	29	31	29	0.00
31/08/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8081	8151	8081	8151	0.00
31/08/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3967	3899	3967	3899	0.00
31/08/2009	£ / R On 15-March-10	9.20	Put	Currency Future	20	21	20	21	0.00
31/08/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2987	2920	2987	2920	0.00
31/08/2009	£ / R On 15-March-10	10.20	Put	Currency Future	40	42	40	42	0.00
31/08/2009	£ / R On 15-March-10	11.20	Call	Currency Future	2019	1959	2019	1959	0.00
31/08/2009	£ / R On 15-March-10	11.20	Put	Currency Future	72	81	72	81	0.00
31/08/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1193	1149	1193	1149	0.00
31/08/2009	£ / R On 15-March-10	12.20	Put	Currency Future	246	271	246	271	0.00
31/08/2009	£ / R On 15-March-10	15.20	Call	Currency Future	241	233	241	233	0.00
31/08/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2294	2355	2294	2355	0.00
31/08/2009	£ / R On 15-March-10	17.20	Call	Currency Future	94	91	94	91	0.00
31/08/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4147	4213	4147	4213	0.00
31/08/2009	£ / R On 15-March-10	19.20	Call	Currency Future	30	29	30	29	0.00
31/08/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6083	6151	6083	6151	0.00
31/08/2009	£ / R On 15-March-10	21.20	Call	Currency Future	17	17	17	17	0.00
31/08/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8070	8139	8070	8139	0.00
31/08/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3819	3752	3819	3752	0.00
31/08/2009	£ / R On 15-March-10	9.35	Put	Currency Future	22	24	22	24	0.00
31/08/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2841	2773	2841	2773	0.00
31/08/2009	£ / R On 15-March-10	10.35	Put	Currency Future	44	45	44	45	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1885	1826	1885	1826	0.00
31/08/2009	£ / R On 15-March-10	11.35	Put	Currency Future	88	98	88	98	0.00
31/08/2009	£ / R On 15-March-10	12.35	Call	Currency Future	1096	1055	1096	1055	0.00
31/08/2009	£ / R On 15-March-10	12.35	Put	Currency Future	299	327	299	327	0.00
31/08/2009	£ / R On 15-March-10	15.35	Call	Currency Future	223	216	223	216	0.00
31/08/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2426	2488	2426	2488	0.00
31/08/2009	£ / R On 15-March-10	17.35	Call	Currency Future	86	83	86	83	0.00
31/08/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4289	4355	4289	4355	0.00
31/08/2009	£ / R On 15-March-10	19.35	Call	Currency Future	28	28	28	28	0.00
31/08/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6231	6300	6231	6300	0.00
31/08/2009	£ / R On 15-March-10	21.35	Call	Currency Future	16	15	16	15	0.00
31/08/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8219	8287	8219	8287	0.00
31/08/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3795	3728	3795	3728	0.00
31/08/2009	£ / R On 14-December-09	9.15	Put	Currency Future	7	7	7	7	0.00
31/08/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2807	2741	2807	2741	0.00
31/08/2009	£ / R On 14-December-09	10.15	Put	Currency Future	19	20	19	20	0.00
31/08/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1835	1771	1835	1771	0.00
31/08/2009	£ / R On 14-December-09	11.15	Put	Currency Future	47	51	47	51	0.00
31/08/2009	£ / R On 14-December-09	12.15	Call	Currency Future	935	889	935	889	0.00
31/08/2009	£ / R On 14-December-09	12.15	Put	Currency Future	146	169	146	169	0.00
31/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	88	86	88	86	0.00
31/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2300	2365	2300	2365	0.00
31/08/2009	£ / R On 14-December-09	17.15	Call	Currency Future	24	24	24	24	0.00
31/08/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4236	4303	4236	4303	0.00
31/08/2009	£ / R On 14-December-09	19.15	Call	Currency Future	10	10	10	10	0.00
31/08/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6222	6290	6222	6290	0.00
31/08/2009	£ / R On 14-December-09	21.15	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8216	8283	8216	8283	0.00
31/08/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3791	3722	3791	3722	0.00
31/08/2009	£ / R On 14-June-10	9.60	Put	Currency Future	41	43	41	43	0.00
31/08/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2822	2755	2822	2755	0.00
31/08/2009	£ / R On 14-June-10	10.60	Put	Currency Future	72	76	72	76	0.00
31/08/2009	£ / R On 14-June-10	12.60	Call	Currency Future	1213	1175	1213	1175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	12.60	Put	Currency Future	463	496	463	496	0.00
31/08/2009	£ / R On 14-June-10	19.60	Call	Currency Future	83	79	83	79	0.00
31/08/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6333	6400	6333	6400	0.00
31/08/2009	£ / R On 14-June-10	21.60	Call	Currency Future	28	26	28	26	0.00
31/08/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8278	8348	8278	8348	0.00
31/08/2009	£ / R On 14-September-09	9.05	Call	Currency Future	3674	3608	3674	3608	0.00
31/08/2009	£ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.05	Call	Currency Future	2674	2608	2674	2608	0.00
31/08/2009	£ / R On 14-September-09	10.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	11.05	Call	Currency Future	1678	1615	1678	1615	0.00
31/08/2009	£ / R On 14-September-09	11.05	Put	Currency Future	5	8	5	8	0.00
31/08/2009	£ / R On 14-September-09	12.05	Call	Currency Future	706	653	706	653	0.00
31/08/2009	£ / R On 14-September-09	12.05	Put	Currency Future	33	45	33	45	0.00
31/08/2009	£ / R On 14-September-09	17.05	Call	Currency Future	1	1	1	1	0.00
31/08/2009	£ / R On 14-September-09	17.05	Put	Currency Future	4327	4394	4327	4394	0.00
31/08/2009	£ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	19.05	Put	Currency Future	6327	6392	6327	6392	0.00
31/08/2009	£ / R On 14-September-09	21.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.05	Put	Currency Future	8327	8392	8327	8392	0.00
31/08/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3695	3629	3695	3629	0.00
31/08/2009	£ / R On 14-December-09	9.25	Put	Currency Future	7	8	7	8	0.00
31/08/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2709	2643	2709	2643	0.00
31/08/2009	£ / R On 14-December-09	10.25	Put	Currency Future	20	22	20	22	0.00
31/08/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1739	1676	1739	1676	0.00
31/08/2009	£ / R On 14-December-09	11.25	Put	Currency Future	51	55	51	55	0.00
31/08/2009	£ / R On 14-December-09	12.25	Call	Currency Future	864	821	864	821	0.00
31/08/2009	£ / R On 14-December-09	12.25	Put	Currency Future	176	201	176	201	0.00
31/08/2009	£ / R On 14-December-09	15.25	Call	Currency Future	82	80	82	80	0.00
31/08/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2394	2459	2394	2459	0.00
31/08/2009	£ / R On 14-December-09	17.25	Call	Currency Future	23	23	23	23	0.00
31/08/2009	£ / R On 14-December-09	17.25	Put	Currency Future	4335	4402	4335	4402	0.00
31/08/2009	£ / R On 14-December-09	19.25	Call	Currency Future	10	10	10	10	0.00
31/08/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6322	6389	6322	6389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	21.25	Call	Currency Future	4	4	4	4	0.00
31/08/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8316	8383	8316	8383	0.00
31/08/2009	£ / R On 14-June-10	15.70	Call	Currency Future	338	329	338	329	0.00
31/08/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2688	2750	2688	2750	0.00
31/08/2009	£ / R On 14-June-10	17.70	Call	Currency Future	165	161	165	161	0.00
31/08/2009	£ / R On 14-June-10	17.70	Put	Currency Future	4516	4582	4516	4582	0.00
31/08/2009	£ / R On 14-June-10	19.70	Call	Currency Future	78	75	78	75	0.00
31/08/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6429	6496	6429	6496	0.00
31/08/2009	£ / R On 14-June-10	21.70	Call	Currency Future	26	25	26	25	0.00
31/08/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8377	8446	8377	8446	0.00
31/08/2009	£ / R On 15-March-10	19.50	Call	Currency Future	27	27	27	27	0.00
31/08/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6380	6449	6380	6449	0.00
31/08/2009	£ / R On 15-March-10	21.50	Call	Currency Future	14	14	14	14	0.00
31/08/2009	£ / R On 15-March-10	21.50	Put	Currency Future	8367	8436	8367	8436	0.00
31/08/2009	£ / R On 14-December-09	9.40	Call	Currency Future	3547	3480	3547	3480	0.00
31/08/2009	£ / R On 14-December-09	9.40	Put	Currency Future	9	10	9	10	0.00
31/08/2009	£ / R On 14-December-09	10.40	Call	Currency Future	2562	2497	2562	2497	0.00
31/08/2009	£ / R On 14-December-09	10.40	Put	Currency Future	24	26	24	26	0.00
31/08/2009	£ / R On 14-December-09	11.40	Call	Currency Future	1597	1533	1597	1533	0.00
31/08/2009	£ / R On 14-December-09	11.40	Put	Currency Future	59	62	59	62	0.00
31/08/2009	£ / R On 14-December-09	12.40	Call	Currency Future	765	726	765	726	0.00
31/08/2009	£ / R On 14-December-09	12.40	Put	Currency Future	226	255	226	255	0.00
31/08/2009	£ / R On 14-December-09	15.40	Call	Currency Future	73	72	73	72	0.00
31/08/2009	£ / R On 14-December-09	15.40	Put	Currency Future	2535	2601	2535	2601	0.00
31/08/2009	£ / R On 14-December-09	17.40	Call	Currency Future	21	21	21	21	0.00
31/08/2009	£ / R On 14-December-09	17.40	Put	Currency Future	4483	4550	4483	4550	0.00
31/08/2009	£ / R On 14-December-09	19.40	Call	Currency Future	9	9	9	9	0.00
31/08/2009	£ / R On 14-December-09	19.40	Put	Currency Future	6471	6539	6471	6539	0.00
31/08/2009	£ / R On 14-December-09	21.40	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-December-09	21.40	Put	Currency Future	8465	8533	8465	8533	0.00
31/08/2009	£ / R On 14-December-09	9.60	Call	Currency Future	3349	3283	3349	3283	0.00
31/08/2009	£ / R On 14-December-09	9.60	Put	Currency Future	11	12	11	12	0.00
31/08/2009	£ / R On 14-December-09	11.60	Call	Currency Future	1408	1345	1408	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	11.60	Put	Currency Future	70	74	70	74	0.00
31/08/2009	£ / R On 14-December-09	17.60	Call	Currency Future	19	19	19	19	0.00
31/08/2009	£ / R On 14-December-09	17.60	Put	Currency Future	4681	4748	4681	4748	0.00
31/08/2009	£ / R On 14-December-09	21.60	Call	Currency Future	3	3	3	3	0.00
31/08/2009	£ / R On 14-December-09	21.60	Put	Currency Future	8665	8732	8665	8732	0.00
31/08/2009	£ / R On 14-June-10	15.85	Call	Currency Future	319	311	319	311	0.00
31/08/2009	£ / R On 14-June-10	15.85	Put	Currency Future	2820	2882	2820	2882	0.00
31/08/2009	£ / R On 14-June-10	17.85	Call	Currency Future	157	153	157	153	0.00
31/08/2009	£ / R On 14-June-10	17.85	Put	Currency Future	4657	4724	4657	4724	0.00
31/08/2009	£ / R On 14-June-10	19.85	Call	Currency Future	72	69	72	69	0.00
31/08/2009	£ / R On 14-June-10	19.85	Put	Currency Future	6573	6640	6573	6640	0.00
31/08/2009	£ / R On 14-June-10	21.85	Call	Currency Future	24	23	24	23	0.00
31/08/2009	£ / R On 14-June-10	21.85	Put	Currency Future	8525	8594	8525	8594	0.00
31/08/2009	£ / R On 14-September-09	9.65	Call	Currency Future	3074	3008	3074	3008	0.00
31/08/2009	£ / R On 14-September-09	9.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	11.65	Call	Currency Future	1089	1030	1089	1030	0.00
31/08/2009	£ / R On 14-September-09	11.65	Put	Currency Future	16	22	16	22	0.00
31/08/2009	£ / R On 14-September-09	17.65	Call	Currency Future	0	1	0	1	0.00
31/08/2009	£ / R On 14-September-09	17.65	Put	Currency Future	4927	4993	4927	4993	0.00
31/08/2009	£ / R On 14-September-09	21.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	21.65	Put	Currency Future	8927	8992	8927	8992	0.00
31/08/2009	£ / R On 15-March-10	10.10	Call	Currency Future	3085	3018	3085	3018	0.00
31/08/2009	£ / R On 15-March-10	10.10	Put	Currency Future	38	40	38	40	0.00
31/08/2009	£ / R On 15-March-10	11.10	Call	Currency Future	2112	2049	2112	2049	0.00
31/08/2009	£ / R On 15-March-10	11.10	Put	Currency Future	65	71	65	71	0.00
31/08/2009	£ / R On 15-March-10	12.10	Call	Currency Future	1264	1216	1264	1216	0.00
31/08/2009	£ / R On 15-March-10	12.10	Put	Currency Future	217	238	217	238	0.00
31/08/2009	£ / R On 15-March-10	16.10	Call	Currency Future	154	150	154	150	0.00
31/08/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3107	3173	3107	3173	0.00
31/08/2009	£ / R On 15-March-10	18.10	Call	Currency Future	55	53	55	53	0.00
31/08/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5008	5076	5008	5076	0.00
31/08/2009	£ / R On 15-March-10	20.10	Call	Currency Future	23	23	23	23	0.00
31/08/2009	£ / R On 15-March-10	20.10	Put	Currency Future	6976	7045	6976	7045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	22.10	Call	Currency Future	10	10	10	10	0.00
31/08/2009	£ / R On 15-March-10	22.10	Put	Currency Future	8963	9032	8963	9032	0.00
31/08/2009	£ / R On 14-December-09	9.90	Call	Currency Future	3053	2987	3053	2987	0.00
31/08/2009	£ / R On 14-December-09	9.90	Put	Currency Future	15	16	15	16	0.00
31/08/2009	£ / R On 14-December-09	10.90	Call	Currency Future	2076	2012	2076	2012	0.00
31/08/2009	£ / R On 14-December-09	10.90	Put	Currency Future	38	41	38	41	0.00
31/08/2009	£ / R On 14-December-09	11.90	Call	Currency Future	1131	1075	1131	1075	0.00
31/08/2009	£ / R On 14-December-09	11.90	Put	Currency Future	93	104	93	104	0.00
31/08/2009	£ / R On 14-December-09	15.90	Call	Currency Future	51	50	51	50	0.00
31/08/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3013	3080	3013	3080	0.00
31/08/2009	£ / R On 14-December-09	17.90	Call	Currency Future	17	17	17	17	0.00
31/08/2009	£ / R On 14-December-09	17.90	Put	Currency Future	4979	5046	4979	5046	0.00
31/08/2009	£ / R On 14-December-09	19.90	Call	Currency Future	7	7	7	7	0.00
31/08/2009	£ / R On 14-December-09	19.90	Put	Currency Future	6969	7037	6969	7037	0.00
31/08/2009	£ / R On 14-December-09	21.90	Call	Currency Future	2	2	2	2	0.00
31/08/2009	£ / R On 14-December-09	21.90	Put	Currency Future	8964	9032	8964	9032	0.00
31/08/2009	£ / R On 14-June-10	20.35	Call	Currency Future	55	53	55	53	0.00
31/08/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7056	7124	7056	7124	0.00
31/08/2009	£ / R On 14-June-10	22.35	Call	Currency Future	19	18	19	18	0.00
31/08/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9019	9089	9019	9089	0.00
31/08/2009	£ / R On 15-March-10	10.15	Call	Currency Future	3036	2969	3036	2969	0.00
31/08/2009	£ / R On 15-March-10	10.15	Put	Currency Future	39	41	39	41	0.00
31/08/2009	£ / R On 15-March-10	11.15	Call	Currency Future	2064	2004	2064	2004	0.00
31/08/2009	£ / R On 15-March-10	11.15	Put	Currency Future	67	76	67	76	0.00
31/08/2009	£ / R On 15-March-10	12.15	Call	Currency Future	1226	1182	1226	1182	0.00
31/08/2009	£ / R On 15-March-10	12.15	Put	Currency Future	229	254	229	254	0.00
31/08/2009	£ / R On 15-March-10	13.15	Call	Currency Future	683	658	683	658	0.00
31/08/2009	£ / R On 15-March-10	13.15	Put	Currency Future	686	731	686	731	0.00
31/08/2009	£ / R On 15-March-10	16.15	Call	Currency Future	151	147	151	147	0.00
31/08/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3154	3219	3154	3219	0.00
31/08/2009	£ / R On 15-March-10	18.15	Call	Currency Future	54	52	54	52	0.00
31/08/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5057	5124	5057	5124	0.00
31/08/2009	£ / R On 15-March-10	20.15	Call	Currency Future	22	22	22	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7025	7094	7025	7094	0.00
31/08/2009	£ / R On 15-March-10	22.15	Call	Currency Future	10	9	10	9	0.00
31/08/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9013	9081	9013	9081	0.00
31/08/2009	£ / R On 15-March-10	10.00	Call	Currency Future	3182	3115	3182	3115	0.00
31/08/2009	£ / R On 15-March-10	10.00	Put	Currency Future	35	37	35	37	0.00
31/08/2009	£ / R On 15-March-10	11.00	Call	Currency Future	2209	2142	2209	2142	0.00
31/08/2009	£ / R On 15-March-10	11.00	Put	Currency Future	62	65	62	65	0.00
31/08/2009	£ / R On 15-March-10	12.00	Call	Currency Future	1341	1288	1341	1288	0.00
31/08/2009	£ / R On 15-March-10	12.00	Put	Currency Future	194	210	194	210	0.00
31/08/2009	£ / R On 15-March-10	13.00	Call	Currency Future	748	718	748	718	0.00
31/08/2009	£ / R On 15-March-10	13.00	Put	Currency Future	601	640	601	640	0.00
31/08/2009	£ / R On 15-March-10	16.00	Call	Currency Future	162	158	162	158	0.00
31/08/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3015	3080	3015	3080	0.00
31/08/2009	£ / R On 15-March-10	18.00	Call	Currency Future	59	57	59	57	0.00
31/08/2009	£ / R On 15-March-10	18.00	Put	Currency Future	4912	4979	4912	4979	0.00
31/08/2009	£ / R On 15-March-10	20.00	Call	Currency Future	23	23	23	23	0.00
31/08/2009	£ / R On 15-March-10	20.00	Put	Currency Future	6876	6945	6876	6945	0.00
31/08/2009	£ / R On 15-March-10	22.00	Call	Currency Future	11	10	11	10	0.00
31/08/2009	£ / R On 15-March-10	22.00	Put	Currency Future	8864	8932	8864	8932	0.00
31/08/2009	£ / R On 14-June-10	20.05	Call	Currency Future	65	62	65	62	0.00
31/08/2009	£ / R On 14-June-10	20.05	Put	Currency Future	6765	6833	6765	6833	0.00
31/08/2009	£ / R On 14-June-10	22.05	Call	Currency Future	22	21	22	21	0.00
31/08/2009	£ / R On 14-June-10	22.05	Put	Currency Future	8722	8792	8722	8792	0.00
31/08/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3993	3927	3993	3927	0.00
31/08/2009	£ / R On 14-December-09	8.95	Put	Currency Future	5	6	5	6	0.00
31/08/2009	£ / R On 14-December-09	9.95	Call	Currency Future	3004	2938	3004	2938	0.00
31/08/2009	£ / R On 14-December-09	9.95	Put	Currency Future	15	17	15	17	0.00
31/08/2009	£ / R On 14-December-09	10.95	Call	Currency Future	2028	1964	2028	1964	0.00
31/08/2009	£ / R On 14-December-09	10.95	Put	Currency Future	40	43	40	43	0.00
31/08/2009	£ / R On 14-December-09	11.95	Call	Currency Future	1086	1036	1086	1036	0.00
31/08/2009	£ / R On 14-December-09	11.95	Put	Currency Future	98	116	98	116	0.00
31/08/2009	£ / R On 14-December-09	16.95	Call	Currency Future	26	26	26	26	0.00
31/08/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4038	4105	4038	4105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-December-09	18.95	Call	Currency Future	11	11	11	11	0.00
31/08/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6023	6091	6023	6091	0.00
31/08/2009	£ / R On 14-December-09	20.95	Call	Currency Future	5	5	5	5	0.00
31/08/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8017	8084	8017	8084	0.00
31/08/2009	£ / R On 14-September-09	8.65	Call	Currency Future	4074	0	4074	0	0.00
31/08/2009	£ / R On 14-September-09	8.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	18.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	18.65	Put	Currency Future	5927	0	5927	0	0.00
31/08/2009	£ / R On 14-September-09	20.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	20.65	Put	Currency Future	7927	0	7927	0	0.00
31/08/2009	£ / R On 14-September-09	8.70	Call	Currency Future	4024	0	4024	0	0.00
31/08/2009	£ / R On 14-September-09	8.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	9.70	Call	Currency Future	3024	0	3024	0	0.00
31/08/2009	£ / R On 14-September-09	9.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	10.70	Call	Currency Future	2026	0	2026	0	0.00
31/08/2009	£ / R On 14-September-09	10.70	Put	Currency Future	2	0	2	0	0.00
31/08/2009	£ / R On 14-September-09	11.70	Call	Currency Future	1041	0	1041	0	0.00
31/08/2009	£ / R On 14-September-09	11.70	Put	Currency Future	18	0	18	0	0.00
31/08/2009	£ / R On 14-September-09	16.70	Call	Currency Future	2	0	2	0	0.00
31/08/2009	£ / R On 14-September-09	16.70	Put	Currency Future	3978	0	3978	0	0.00
31/08/2009	£ / R On 14-September-09	18.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	18.70	Put	Currency Future	5977	0	5977	0	0.00
31/08/2009	£ / R On 14-September-09	20.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	£ / R On 14-September-09	20.70	Put	Currency Future	7977	0	7977	0	0.00
31/08/2009	£ / R On 14-December-09	8.85	Call	Currency Future	4092	0	4092	0	0.00
31/08/2009	£ / R On 14-December-09	8.85	Put	Currency Future	4	0	4	0	0.00
31/08/2009	£ / R On 14-December-09	18.85	Call	Currency Future	12	0	12	0	0.00
31/08/2009	£ / R On 14-December-09	18.85	Put	Currency Future	5924	0	5924	0	0.00
31/08/2009	£ / R On 14-December-09	20.85	Call	Currency Future	5	0	5	0	0.00
31/08/2009	£ / R On 14-December-09	20.85	Put	Currency Future	7917	0	7917	0	0.00
31/08/2009	£ / R On 14-June-10	9.25	Call	Currency Future	4131	0	4131	0	0.00
31/08/2009	£ / R On 14-June-10	9.25	Put	Currency Future	32	0	32	0	0.00
31/08/2009	£ / R On 14-June-10	19.25	Call	Currency Future	97	0	97	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	£ / R On 14-June-10	19.25	Put	Currency Future	5998	0	5998	0	0.00
31/08/2009	£ / R On 14-June-10	21.25	Call	Currency Future	33	0	33	0	0.00
31/08/2009	£ / R On 14-June-10	21.25	Put	Currency Future	7934	0	7934	0	0.00
31/08/2009	£ / R On 14-June-10	19.35	Call	Currency Future	94	0	94	0	0.00
31/08/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6095	0	6095	0	0.00
31/08/2009	£ / R On 14-June-10	21.35	Call	Currency Future	32	0	32	0	0.00
31/08/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8032	0	8032	0	0.00
31/08/2009	£ / R On 15-March-10	9.05	Call	Currency Future	4114	0	4114	0	0.00
31/08/2009	£ / R On 15-March-10	9.05	Put	Currency Future	17	0	17	0	0.00
31/08/2009	£ / R On 15-March-10	15.05	Call	Currency Future	258	0	258	0	0.00
31/08/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2161	0	2161	0	0.00
31/08/2009	£ / R On 15-March-10	17.05	Call	Currency Future	101	0	101	0	0.00
31/08/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4004	0	4004	0	0.00
31/08/2009	£ / R On 15-March-10	19.05	Call	Currency Future	32	0	32	0	0.00
31/08/2009	£ / R On 15-March-10	19.05	Put	Currency Future	5935	0	5935	0	0.00
31/08/2009	£ / R On 15-March-10	21.05	Call	Currency Future	18	0	18	0	0.00
31/08/2009	£ / R On 15-March-10	21.05	Put	Currency Future	7921	0	7921	0	0.00
31/08/2009	£ / R On 15-March-10	15.15	Call	Currency Future	247	0	247	0	0.00
31/08/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2250	0	2250	0	0.00
31/08/2009	£ / R On 15-March-10	17.15	Call	Currency Future	97	0	97	0	0.00
31/08/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4100	0	4100	0	0.00
31/08/2009	£ / R On 15-March-10	19.15	Call	Currency Future	30	0	30	0	0.00
31/08/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6033	0	6033	0	0.00
31/08/2009	£ / R On 15-March-10	21.15	Call	Currency Future	18	0	18	0	0.00
31/08/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8021	0	8021	0	0.00
31/08/2009	€ / R On 15-March-10			Currency Future	11.5800	11.5244	11.5765	11.5244	1,398.00
31/08/2009	€ / R On 14-September-09			Currency Future	11.2000	11.1555	11.2048	11.1555	21,135.00
31/08/2009	€ / R On 14-December-09			Currency Future	11.3900	11.3429	11.3936	11.3429	13,551.00
31/08/2009	€ / R On 15-March-10	11.50	Call	Currency Future	639	615	639	615	0.00
31/08/2009	€ / R On 15-March-10	11.50	Put	Currency Future	563	591	563	591	0.00
31/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	170	149	170	149	0.00
31/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	116	143	116	143	0.00
31/08/2009	€ / R On 14-December-09	11.35	Call	Currency Future	438	418	438	418	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	11.35	Put	Currency Future	394	425	394	425	0.00
31/08/2009	€ / R On 15-March-10	11.60	Call	Currency Future	596	577	596	577	0.00
31/08/2009	€ / R On 15-March-10	11.60	Put	Currency Future	620	653	620	653	0.00
31/08/2009	€ / R On 14-September-09	11.25	Call	Currency Future	120	113	120	113	0.00
31/08/2009	€ / R On 14-September-09	11.25	Put	Currency Future	165	207	165	207	0.00
31/08/2009	€ / R On 14-December-09	11.40	Call	Currency Future	415	398	415	398	0.00
31/08/2009	€ / R On 14-December-09	11.40	Put	Currency Future	421	455	421	455	0.00
31/08/2009	€ / R On 15-March-10	11.55	Call	Currency Future	618	596	618	596	0.00
31/08/2009	€ / R On 15-March-10	11.55	Put	Currency Future	591	621	591	621	0.00
31/08/2009	€ / R On 14-September-09	11.20	Call	Currency Future	139	130	139	130	0.00
31/08/2009	€ / R On 14-September-09	11.20	Put	Currency Future	134	174	134	174	0.00
31/08/2009	€ / R On 14-December-09	12.50	Call	Currency Future	153	149	153	149	80.00
31/08/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1259	1306	1259	1306	0.00
31/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	560	542	560	542	0.00
31/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	684	718	684	718	0.00
31/08/2009	€ / R On 14-September-09	11.30	Call	Currency Future	103	98	103	98	0.00
31/08/2009	€ / R On 14-September-09	11.30	Put	Currency Future	199	243	199	243	0.00
31/08/2009	€ / R On 14-December-09	11.50	Call	Currency Future	377	362	377	362	0.00
31/08/2009	€ / R On 14-December-09	11.50	Put	Currency Future	483	520	483	520	0.00
31/08/2009	€ / R On 15-March-10	11.85	Call	Currency Future	510	494	510	494	0.00
31/08/2009	€ / R On 15-March-10	11.85	Put	Currency Future	784	820	784	820	0.00
31/08/2009	€ / R On 14-September-09	11.50	Call	Currency Future	58	58	58	58	0.00
31/08/2009	€ / R On 14-September-09	11.50	Put	Currency Future	353	402	353	402	0.00
31/08/2009	€ / R On 14-December-09	11.70	Call	Currency Future	312	301	312	301	0.00
31/08/2009	€ / R On 14-December-09	11.70	Put	Currency Future	618	658	618	658	0.00
31/08/2009	€ / R On 15-March-10	11.80	Call	Currency Future	526	510	526	510	0.00
31/08/2009	€ / R On 15-March-10	11.80	Put	Currency Future	750	785	750	785	0.00
31/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	77	75	77	75	0.00
31/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	272	320	272	320	0.00
31/08/2009	€ / R On 14-December-09	11.60	Call	Currency Future	343	330	343	330	0.00
31/08/2009	€ / R On 14-December-09	11.60	Put	Currency Future	549	587	549	587	0.00
31/08/2009	€ / R On 15-March-10	11.90	Call	Currency Future	495	479	495	479	0.00
31/08/2009	€ / R On 15-March-10	11.90	Put	Currency Future	818	855	818	855	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	11.55	Call	Currency Future	50	51	50	51	0.00
31/08/2009	€ / R On 14-September-09	11.55	Put	Currency Future	396	445	396	445	0.00
31/08/2009	€ / R On 15-March-10	11.95	Call	Currency Future	480	465	480	465	0.00
31/08/2009	€ / R On 15-March-10	11.95	Put	Currency Future	853	890	853	890	0.00
31/08/2009	€ / R On 14-December-09	11.75	Call	Currency Future	298	287	298	287	0.00
31/08/2009	€ / R On 14-December-09	11.75	Put	Currency Future	654	694	654	694	0.00
31/08/2009	€ / R On 15-March-10	12.00	Call	Currency Future	465	451	465	451	0.00
31/08/2009	€ / R On 15-March-10	12.00	Put	Currency Future	889	927	889	927	0.00
31/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	44	45	44	45	0.00
31/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	439	489	439	489	0.00
31/08/2009	€ / R On 14-December-09	11.80	Call	Currency Future	284	274	284	274	0.00
31/08/2009	€ / R On 14-December-09	11.80	Put	Currency Future	690	731	690	731	0.00
31/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	67	66	67	66	0.00
31/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	312	360	312	360	0.00
31/08/2009	€ / R On 14-December-09	11.65	Call	Currency Future	327	315	327	315	0.00
31/08/2009	€ / R On 14-December-09	11.65	Put	Currency Future	583	622	583	622	0.00
31/08/2009	€ / R On 15-March-10	12.10	Call	Currency Future	438	425	438	425	0.00
31/08/2009	€ / R On 15-March-10	12.10	Put	Currency Future	961	1000	961	1000	0.00
31/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	39	40	39	40	0.00
31/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	484	534	484	534	0.00
31/08/2009	€ / R On 14-December-09	11.90	Call	Currency Future	259	250	259	250	0.00
31/08/2009	€ / R On 14-December-09	11.90	Put	Currency Future	765	807	765	807	0.00
31/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	77	75	77	75	0.00
31/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	272	320	272	320	0.00
31/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	197	192	197	192	13,482.00
31/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1004	1049	1004	1049	0.00
31/08/2009	€ / R On 14-December-09	14.60	Call	Currency Future	27	27	27	27	12,547.00
31/08/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3234	3284	3234	3284	0.00
31/08/2009	€ / R On 15-March-10	11.45	Call	Currency Future	662	637	662	637	0.00
31/08/2009	€ / R On 15-March-10	11.45	Put	Currency Future	535	563	535	563	0.00
31/08/2009	€ / R On 15-March-10	12.60	Call	Currency Future	328	319	328	319	13,636.00
31/08/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1351	1395	1351	1395	0.00
31/08/2009	€ / R On 14-September-09	11.05	Call	Currency Future	241	214	241	214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	11.05	Put	Currency Future	86	108	86	108	0.00
31/08/2009	€ / R On 14-December-09	11.25	Call	Currency Future	487	465	487	465	0.00
31/08/2009	€ / R On 14-December-09	11.25	Put	Currency Future	343	372	343	372	0.00
31/08/2009	€ / R On 15-March-10	11.00	Call	Currency Future	897	867	897	867	13,636.00
31/08/2009	€ / R On 15-March-10	11.00	Put	Currency Future	321	343	321	343	0.00
31/08/2009	€ / R On 14-December-09	11.45	Call	Currency Future	395	380	395	380	0.00
31/08/2009	€ / R On 14-December-09	11.45	Put	Currency Future	452	487	452	487	0.00
31/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	170	149	170	149	0.00
31/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	116	143	116	143	0.00
31/08/2009	€ / R On 15-March-10	11.40	Call	Currency Future	685	660	685	660	0.00
31/08/2009	€ / R On 15-March-10	11.40	Put	Currency Future	509	535	509	535	0.00
31/08/2009	€ / R On 14-September-09	11.00	Call	Currency Future	279	250	279	250	0.00
31/08/2009	€ / R On 14-September-09	11.00	Put	Currency Future	74	94	74	94	0.00
31/08/2009	€ / R On 14-December-09	11.20	Call	Currency Future	513	490	513	490	0.00
31/08/2009	€ / R On 14-December-09	11.20	Put	Currency Future	319	347	319	347	0.00
31/08/2009	€ / R On 14-September-09	11.10	Call	Currency Future	205	180	205	180	0.00
31/08/2009	€ / R On 14-September-09	11.10	Put	Currency Future	100	125	100	125	0.00
31/08/2009	€ / R On 15-March-10	12.05	Call	Currency Future	451	438	451	438	0.00
31/08/2009	€ / R On 15-March-10	12.05	Put	Currency Future	925	963	925	963	0.00
31/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	39	40	39	40	0.00
31/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	484	534	484	534	0.00
31/08/2009	€ / R On 14-December-09	11.85	Call	Currency Future	271	262	271	262	0.00
31/08/2009	€ / R On 14-December-09	11.85	Put	Currency Future	728	769	728	769	0.00
31/08/2009	€ / R On 14-September-09	11.70	Call	Currency Future	34	35	34	35	0.00
31/08/2009	€ / R On 14-September-09	11.70	Put	Currency Future	529	580	529	580	0.00
31/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	44	45	44	45	0.00
31/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	439	489	439	489	0.00
31/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	560	542	560	542	0.00
31/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	684	718	684	718	0.00
31/08/2009	€ / R On 14-September-09	12.50	Call	Currency Future	7	8	7	8	100.00
31/08/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1302	1352	1302	1352	0.00
31/08/2009	€ / R On 14-December-09	11.30	Call	Currency Future	462	441	462	441	0.00
31/08/2009	€ / R On 14-December-09	11.30	Put	Currency Future	368	398	368	398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	11.35	Call	Currency Future	709	683	709	683	0.00
31/08/2009	€ / R On 15-March-10	11.35	Put	Currency Future	483	509	483	509	0.00
31/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	89	86	89	86	0.00
31/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	234	280	234	280	0.00
31/08/2009	€ / R On 14-December-09	11.55	Call	Currency Future	360	346	360	346	0.00
31/08/2009	€ / R On 14-December-09	11.55	Put	Currency Future	516	553	516	553	0.00
31/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	67	66	67	66	0.00
31/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	312	360	312	360	0.00
31/08/2009	€ / R On 15-March-10	11.75	Call	Currency Future	543	526	543	526	0.00
31/08/2009	€ / R On 15-March-10	11.75	Put	Currency Future	716	751	716	751	0.00
31/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	89	86	89	86	0.00
31/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	234	280	234	280	0.00
31/08/2009	€ / R On 15-March-10	12.15	Call	Currency Future	425	412	425	412	0.00
31/08/2009	€ / R On 15-March-10	12.15	Put	Currency Future	998	1038	998	1038	0.00
31/08/2009	€ / R On 14-September-09	11.80	Call	Currency Future	26	28	26	28	0.00
31/08/2009	€ / R On 14-September-09	11.80	Put	Currency Future	621	672	621	672	0.00
31/08/2009	€ / R On 14-December-09	12.00	Call	Currency Future	236	229	236	229	0.00
31/08/2009	€ / R On 14-December-09	12.00	Put	Currency Future	843	886	843	886	0.00
31/08/2009	€ / R On 15-March-10	12.20	Call	Currency Future	413	400	413	400	0.00
31/08/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1036	1076	1036	1076	0.00
31/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	23	25	23	25	0.00
31/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	669	720	669	720	0.00
31/08/2009	€ / R On 14-September-09	11.75	Call	Currency Future	30	31	30	31	0.00
31/08/2009	€ / R On 14-September-09	11.75	Put	Currency Future	575	626	575	626	0.00
31/08/2009	€ / R On 14-December-09	12.05	Call	Currency Future	226	219	226	219	0.00
31/08/2009	€ / R On 14-December-09	12.05	Put	Currency Future	882	926	882	926	0.00
31/08/2009	€ / R On 15-March-10	12.25	Call	Currency Future	401	389	401	389	0.00
31/08/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1074	1114	1074	1114	0.00
31/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	21	22	21	22	0.00
31/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	716	767	716	767	0.00
31/08/2009	€ / R On 14-December-09	12.10	Call	Currency Future	216	209	216	209	0.00
31/08/2009	€ / R On 14-December-09	12.10	Put	Currency Future	922	966	922	966	0.00
31/08/2009	€ / R On 14-December-09	11.95	Call	Currency Future	247	239	247	239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	11.95	Put	Currency Future	804	846	804	846	0.00
31/08/2009	€ / R On 14-September-09	12.00	Call	Currency Future	17	18	17	18	0.00
31/08/2009	€ / R On 14-September-09	12.00	Put	Currency Future	812	863	812	863	0.00
31/08/2009	€ / R On 14-December-09	12.15	Call	Currency Future	206	200	206	200	0.00
31/08/2009	€ / R On 14-December-09	12.15	Put	Currency Future	963	1007	963	1007	0.00
31/08/2009	€ / R On 14-September-09	11.95	Call	Currency Future	19	20	19	20	0.00
31/08/2009	€ / R On 14-September-09	11.95	Put	Currency Future	764	815	764	815	0.00
31/08/2009	€ / R On 14-September-09	12.05	Call	Currency Future	15	17	15	17	0.00
31/08/2009	€ / R On 14-September-09	12.05	Put	Currency Future	860	911	860	911	0.00
31/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	13	15	13	15	0.00
31/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	909	960	909	960	0.00
31/08/2009	€ / R On 14-December-09	12.25	Call	Currency Future	189	184	189	184	0.00
31/08/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1045	1091	1045	1091	0.00
31/08/2009	€ / R On 14-September-09	12.40	Call	Currency Future	8	9	8	9	0.00
31/08/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1203	1254	1203	1254	0.00
31/08/2009	€ / R On 14-December-09	12.55	Call	Currency Future	146	143	146	143	0.00
31/08/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1303	1350	1303	1350	0.00
31/08/2009	€ / R On 14-September-09	12.30	Call	Currency Future	9	11	9	11	0.00
31/08/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1104	1155	1104	1155	0.00
31/08/2009	€ / R On 14-December-09	12.45	Call	Currency Future	159	155	159	155	0.00
31/08/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1216	1262	1216	1262	0.00
31/08/2009	€ / R On 14-September-09	12.25	Call	Currency Future	10	12	10	12	0.00
31/08/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1055	1106	1055	1106	0.00
31/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	166	162	166	162	0.00
31/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1172	1219	1172	1219	0.00
31/08/2009	€ / R On 14-September-09	12.45	Call	Currency Future	7	8	7	8	0.00
31/08/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1252	1303	1252	1303	0.00
31/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	135	132	135	132	0.00
31/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1391	1439	1391	1439	0.00
31/08/2009	€ / R On 14-December-09	12.70	Call	Currency Future	130	127	130	127	0.00
31/08/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1436	1484	1436	1484	0.00
31/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	6	7	6	7	0.00
31/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1401	1451	1401	1451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	12.75	Call	Currency Future	125	122	125	122	0.00
31/08/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1481	1529	1481	1529	0.00
31/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	5	6	5	6	0.00
31/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1450	1501	1450	1501	0.00
31/08/2009	€ / R On 14-December-09	12.80	Call	Currency Future	120	118	120	118	0.00
31/08/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1526	1575	1526	1575	0.00
31/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	4	5	4	5	0.00
31/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1600	1650	1600	1650	0.00
31/08/2009	€ / R On 14-December-09	13.00	Call	Currency Future	103	102	103	102	0.00
31/08/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1709	1759	1709	1759	0.00
31/08/2009	€ / R On 14-September-09	13.00	Call	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1799	1849	1799	1849	0.00
31/08/2009	€ / R On 14-December-09	13.20	Call	Currency Future	89	88	89	88	0.00
31/08/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1895	1945	1895	1945	0.00
31/08/2009	€ / R On 14-September-09	13.20	Call	Currency Future	3	3	3	3	0.00
31/08/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1998	2048	1998	2048	0.00
31/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	78	76	78	76	0.00
31/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2084	2133	2084	2133	0.00
31/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1948	1998	1948	1998	0.00
31/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	83	82	83	82	0.00
31/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1990	2039	1990	2039	0.00
31/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1948	1998	1948	1998	0.00
31/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	80	80	80	80	0.00
31/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2037	2087	2037	2087	0.00
31/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	80	80	80	80	0.00
31/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2037	2087	2037	2087	0.00
31/08/2009	€ / R On 14-September-09	13.50	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2297	2347	2297	2347	0.00
31/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	62	61	62	61	0.00
31/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2318	2368	2318	2368	0.00
31/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	1	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2347	2396	2347	2396	0.00
31/08/2009	€ / R On 14-December-09	13.70	Call	Currency Future	59	58	59	58	0.00
31/08/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2366	2415	2366	2415	0.00
31/08/2009	€ / R On 14-September-09	13.45	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2247	2297	2247	2297	0.00
31/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	65	64	65	64	0.00
31/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2271	2321	2271	2321	0.00
31/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2197	2247	2197	2247	0.00
31/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	68	66	68	66	0.00
31/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2224	2274	2224	2274	0.00
31/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	2	3	2	3	0.00
31/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2147	2197	2147	2197	0.00
31/08/2009	€ / R On 14-December-09	13.50	Call	Currency Future	71	70	71	70	0.00
31/08/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2177	2227	2177	2227	0.00
31/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	2	3	2	3	0.00
31/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2147	2197	2147	2197	0.00
31/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	68	66	68	66	0.00
31/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2224	2274	2224	2274	0.00
31/08/2009	€ / R On 14-September-09	13.25	Call	Currency Future	3	3	3	3	0.00
31/08/2009	€ / R On 14-September-09	13.25	Put	Currency Future	2048	2098	2048	2098	0.00
31/08/2009	€ / R On 14-December-09	13.45	Call	Currency Future	74	73	74	73	0.00
31/08/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2131	2180	2131	2180	0.00
31/08/2009	€ / R On 14-September-09	13.70	Call	Currency Future	1	2	1	2	0.00
31/08/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2496	2546	2496	2546	0.00
31/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	52	51	52	51	0.00
31/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2508	2558	2508	2558	0.00
31/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2646	2696	2646	2696	0.00
31/08/2009	€ / R On 14-December-09	13.25	Call	Currency Future	86	85	86	85	0.00
31/08/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1942	1992	1942	1992	0.00
31/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2696	2746	2696	2746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	14.85	Call	Currency Future	22	22	22	22	0.00
31/08/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3479	3529	3479	3529	0.00
31/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	1	2	1	2	0.00
31/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2396	2446	2396	2446	0.00
31/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	2	3	2	3	0.00
31/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2097	2147	2097	2147	0.00
31/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	2	3	2	3	0.00
31/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2097	2147	2097	2147	0.00
31/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2197	2247	2197	2247	0.00
31/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1848	1899	1848	1899	0.00
31/08/2009	€ / R On 14-September-09	13.75	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2546	2596	2546	2596	0.00
31/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	1	2	1	2	0.00
31/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2446	2496	2446	2496	0.00
31/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2696	2746	2696	2746	0.00
31/08/2009	€ / R On 14-September-09	13.95	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2746	2796	2746	2796	0.00
31/08/2009	€ / R On 14-September-09	14.00	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2796	2846	2796	2846	0.00
31/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2896	2945	2896	2945	0.00
31/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2596	2646	2596	2646	0.00
31/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1898	1948	1898	1948	0.00
31/08/2009	€ / R On 14-September-09	14.20	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.20	Put	Currency Future	2996	3045	2996	3045	0.00
31/08/2009	€ / R On 14-September-09	14.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3645	3695	3645	3695	0.00
31/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	1	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2596	2646	2596	2646	0.00
31/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2896	2945	2896	2945	0.00
31/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3096	3145	3096	3145	0.00
31/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3196	3245	3196	3245	0.00
31/08/2009	€ / R On 14-September-09	14.50	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3295	3345	3295	3345	0.00
31/08/2009	€ / R On 14-September-09	14.60	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3395	3445	3395	3445	0.00
31/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	1	2	1	2	0.00
31/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2396	2446	2396	2446	0.00
31/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3096	3145	3096	3145	0.00
31/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3196	3245	3196	3245	0.00
31/08/2009	€ / R On 14-September-09	12.70	Call	Currency Future	5	6	5	6	0.00
31/08/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1500	1550	1500	1550	0.00
31/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	4	5	4	5	0.00
31/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1600	1650	1600	1650	0.00
31/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	4	5	4	5	0.00
31/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1699	1749	1699	1749	0.00
31/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	1	2	1	2	0.00
31/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2347	2396	2347	2396	0.00
31/08/2009	€ / R On 14-September-09	14.05	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2846	2895	2846	2895	0.00
31/08/2009	€ / R On 14-September-09	14.15	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2946	2995	2946	2995	0.00
31/08/2009	€ / R On 14-September-09	14.25	Call	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	14.25	Put	Currency Future	3046	3095	3046	3095	0.00
31/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1898	1948	1898	1948	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	4	5	4	5	0.00
31/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1699	1749	1699	1749	0.00
31/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	4	5	4	5	0.00
31/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1649	1699	1649	1699	0.00
31/08/2009	€ / R On 14-September-09	12.95	Call	Currency Future	4	4	4	4	0.00
31/08/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1749	1799	1749	1799	0.00
31/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2646	2696	2646	2696	0.00
31/08/2009	€ / R On 14-December-09	13.75	Call	Currency Future	57	56	57	56	0.00
31/08/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2413	2463	2413	2463	0.00
31/08/2009	€ / R On 14-December-09	13.95	Call	Currency Future	47	47	47	47	0.00
31/08/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2604	2654	2604	2654	0.00
31/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	44	43	44	43	0.00
31/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2700	2750	2700	2750	0.00
31/08/2009	€ / R On 14-December-09	14.15	Call	Currency Future	40	39	40	39	0.00
31/08/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2796	2846	2796	2846	0.00
31/08/2009	€ / R On 14-December-09	14.25	Call	Currency Future	37	36	37	36	0.00
31/08/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2893	2943	2893	2943	0.00
31/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	83	82	83	82	0.00
31/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1990	2039	1990	2039	0.00
31/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	78	76	78	76	0.00
31/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2084	2133	2084	2133	0.00
31/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	54	53	54	53	0.00
31/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2461	2510	2461	2510	0.00
31/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	50	49	50	49	0.00
31/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2556	2606	2556	2606	0.00
31/08/2009	€ / R On 14-December-09	14.00	Call	Currency Future	45	45	45	45	0.00
31/08/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2652	2702	2652	2702	0.00
31/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	99	98	99	98	0.00
31/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1756	1805	1756	1805	0.00
31/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	92	91	92	91	0.00
31/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1849	1898	1849	1898	0.00
31/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	62	61	62	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2318	2368	2318	2368	0.00
31/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1848	1899	1848	1899	0.00
31/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	92	91	92	91	0.00
31/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1849	1898	1849	1898	0.00
31/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	52	51	52	51	0.00
31/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2508	2558	2508	2558	0.00
31/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	96	95	96	95	0.00
31/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1802	1852	1802	1852	0.00
31/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	54	53	54	53	0.00
31/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2461	2510	2461	2510	0.00
31/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	1	2	1	2	0.00
31/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2446	2496	2446	2496	0.00
31/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	50	49	50	49	0.00
31/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2556	2606	2556	2606	0.00
31/08/2009	€ / R On 14-December-09	14.10	Call	Currency Future	42	41	42	41	0.00
31/08/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2748	2798	2748	2798	0.00
31/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	44	43	44	43	0.00
31/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2700	2750	2700	2750	0.00
31/08/2009	€ / R On 14-December-09	12.95	Call	Currency Future	107	105	107	105	0.00
31/08/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1663	1712	1663	1712	0.00
31/08/2009	€ / R On 14-September-09	12.75	Call	Currency Future	5	6	5	6	0.00
31/08/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1550	1600	1550	1600	0.00
31/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	111	109	111	109	0.00
31/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1617	1666	1617	1666	0.00
31/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	96	95	96	95	0.00
31/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1802	1852	1802	1852	0.00
31/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	65	64	65	64	0.00
31/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2271	2321	2271	2321	0.00
31/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	111	109	111	109	0.00
31/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1617	1666	1617	1666	0.00
31/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	6	7	6	7	0.00
31/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1401	1451	1401	1451	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	12.85	Call	Currency Future	115	113	115	113	0.00
31/08/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1572	1620	1572	1620	0.00
31/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	99	98	99	98	0.00
31/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1756	1805	1756	1805	0.00
31/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	8	10	8	10	0.00
31/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1154	1204	1154	1204	0.00
31/08/2009	€ / R On 14-September-09	12.55	Call	Currency Future	6	7	6	7	0.00
31/08/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1351	1402	1351	1402	0.00
31/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	141	138	141	138	0.00
31/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1347	1395	1347	1395	0.00
31/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	12	14	12	14	0.00
31/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	957	1008	957	1008	0.00
31/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	8	10	8	10	0.00
31/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1154	1204	1154	1204	0.00
31/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	4	5	4	5	0.00
31/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1649	1699	1649	1699	0.00
31/08/2009	€ / R On 14-December-09	12.35	Call	Currency Future	173	169	173	169	0.00
31/08/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1130	1176	1130	1176	0.00
31/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	135	132	135	132	0.00
31/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1391	1439	1391	1439	0.00
31/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	13	15	13	15	0.00
31/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	909	960	909	960	0.00
31/08/2009	€ / R On 14-September-09	12.20	Call	Currency Future	11	13	11	13	0.00
31/08/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1006	1057	1006	1057	0.00
31/08/2009	€ / R On 14-December-09	12.30	Call	Currency Future	181	176	181	176	0.00
31/08/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1087	1133	1087	1133	0.00
31/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	166	162	166	162	0.00
31/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1172	1219	1172	1219	0.00
31/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	141	138	141	138	0.00
31/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1347	1395	1347	1395	0.00
31/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	12	14	12	14	0.00
31/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	957	1008	957	1008	0.00
31/08/2009	€ / R On 14-September-09	12.65	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
31/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1450	1501	1450	1501	0.00
31/08/2009	€ / R On 14-December-09	10.65	Call	Currency Future	865	830	865	830	0.00
31/08/2009	€ / R On 14-December-09	10.65	Put	Currency Future	122	137	122	137	0.00
31/08/2009	€ / R On 14-December-09	11.15	Call	Currency Future	540	516	540	516	0.00
31/08/2009	€ / R On 14-December-09	11.15	Put	Currency Future	297	323	297	323	0.00
31/08/2009	€ / R On 14-December-09	14.65	Call	Currency Future	26	26	26	26	0.00
31/08/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3283	3333	3283	3333	0.00
31/08/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1022	983	1022	983	0.00
31/08/2009	€ / R On 14-December-09	10.45	Put	Currency Future	78	90	78	90	0.00
31/08/2009	€ / R On 14-December-09	10.95	Call	Currency Future	658	630	658	630	0.00
31/08/2009	€ / R On 14-December-09	10.95	Put	Currency Future	215	237	215	237	0.00
31/08/2009	€ / R On 14-December-09	14.75	Call	Currency Future	24	24	24	24	0.00
31/08/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3381	3431	3381	3431	0.00
31/08/2009	€ / R On 14-September-09	6.40	Call	Currency Future	4805	4756	4805	4756	0.00
31/08/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3305	3256	3305	3256	0.00
31/08/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1805	1757	1805	1757	0.00
31/08/2009	€ / R On 14-September-09	9.40	Put	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	10.90	Call	Currency Future	360	327	360	327	0.00
31/08/2009	€ / R On 14-September-09	10.90	Put	Currency Future	55	72	55	72	0.00
31/08/2009	€ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.40	Put	Currency Future	4195	4245	4195	4245	0.00
31/08/2009	€ / R On 14-September-09	16.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5695	5745	5695	5745	0.00
31/08/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	18.40	Put	Currency Future	7195	7245	7195	7245	0.00
31/08/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1871	1823	1871	1823	0.00
31/08/2009	€ / R On 14-December-09	9.55	Put	Currency Future	28	30	28	30	0.00
31/08/2009	€ / R On 14-December-09	11.05	Call	Currency Future	597	571	597	571	0.00
31/08/2009	€ / R On 14-December-09	11.05	Put	Currency Future	254	278	254	278	0.00
31/08/2009	€ / R On 14-December-09	15.55	Call	Currency Future	13	13	13	13	0.00
31/08/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4170	4220	4170	4220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	17.05	Call	Currency Future	6	6	6	6	0.00
31/08/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5663	5714	5663	5714	0.00
31/08/2009	€ / R On 14-December-09	18.55	Call	Currency Future	3	3	3	3	0.00
31/08/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7160	7210	7160	7210	0.00
31/08/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5105	5055	5105	5055	0.00
31/08/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3605	3556	3605	3556	0.00
31/08/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2105	2056	2105	2056	0.00
31/08/2009	€ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	10.60	Call	Currency Future	629	588	629	588	0.00
31/08/2009	€ / R On 14-September-09	10.60	Put	Currency Future	24	32	24	32	0.00
31/08/2009	€ / R On 14-September-09	15.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3895	3945	3895	3945	0.00
31/08/2009	€ / R On 14-September-09	16.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5395	5445	5395	5445	0.00
31/08/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6895	6945	6895	6945	0.00
31/08/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2164	2115	2164	2115	0.00
31/08/2009	€ / R On 14-December-09	9.25	Put	Currency Future	20	22	20	22	0.00
31/08/2009	€ / R On 14-December-09	10.75	Call	Currency Future	793	760	793	760	0.00
31/08/2009	€ / R On 14-December-09	10.75	Put	Currency Future	149	167	149	167	0.00
31/08/2009	€ / R On 14-December-09	15.25	Call	Currency Future	16	16	16	16	0.00
31/08/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3873	3923	3873	3923	0.00
31/08/2009	€ / R On 14-December-09	16.75	Call	Currency Future	7	7	7	7	0.00
31/08/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5364	5414	5364	5414	0.00
31/08/2009	€ / R On 14-December-09	18.25	Call	Currency Future	4	4	4	4	0.00
31/08/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6860	6911	6860	6911	0.00
31/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	197	192	197	192	0.00
31/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1004	1049	1004	1049	0.00
31/08/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5255	5206	5255	5206	0.00
31/08/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	7.45	Call	Currency Future	3755	3706	3755	3706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2255	2206	2255	2206	0.00
31/08/2009	€ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	10.45	Call	Currency Future	771	728	771	728	0.00
31/08/2009	€ / R On 14-September-09	10.45	Put	Currency Future	16	22	16	22	0.00
31/08/2009	€ / R On 14-September-09	14.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3745	3795	3745	3795	0.00
31/08/2009	€ / R On 14-September-09	16.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	16.45	Put	Currency Future	5245	5295	5245	5295	0.00
31/08/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6745	6795	6745	6795	0.00
31/08/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2310	2261	2310	2261	0.00
31/08/2009	€ / R On 14-December-09	9.10	Put	Currency Future	17	18	17	18	0.00
31/08/2009	€ / R On 14-December-09	10.60	Call	Currency Future	903	867	903	867	0.00
31/08/2009	€ / R On 14-December-09	10.60	Put	Currency Future	110	124	110	124	0.00
31/08/2009	€ / R On 14-December-09	15.10	Call	Currency Future	18	18	18	18	0.00
31/08/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3725	3775	3725	3775	0.00
31/08/2009	€ / R On 14-December-09	16.60	Call	Currency Future	8	8	8	8	0.00
31/08/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5214	5265	5214	5265	0.00
31/08/2009	€ / R On 14-December-09	18.10	Call	Currency Future	4	4	4	4	0.00
31/08/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6710	6761	6710	6761	0.00
31/08/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3597	3547	3597	3547	0.00
31/08/2009	€ / R On 14-December-09	7.80	Put	Currency Future	4	4	4	4	0.00
31/08/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2605	2556	2605	2556	0.00
31/08/2009	€ / R On 14-December-09	8.80	Put	Currency Future	12	13	12	13	0.00
31/08/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1629	1582	1629	1582	0.00
31/08/2009	€ / R On 14-December-09	9.80	Put	Currency Future	36	39	36	39	0.00
31/08/2009	€ / R On 14-December-09	10.80	Call	Currency Future	758	726	758	726	0.00
31/08/2009	€ / R On 14-December-09	10.80	Put	Currency Future	164	183	164	183	0.00
31/08/2009	€ / R On 14-December-09	14.80	Call	Currency Future	23	23	23	23	0.00
31/08/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3430	3480	3430	3480	0.00
31/08/2009	€ / R On 14-December-09	15.80	Call	Currency Future	12	12	12	12	0.00
31/08/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4418	4469	4418	4469	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3697	3647	3697	3647	0.00
31/08/2009	€ / R On 14-December-09	7.70	Put	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2704	2654	2704	2654	0.00
31/08/2009	€ / R On 14-December-09	8.70	Put	Currency Future	11	12	11	12	0.00
31/08/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1726	1678	1726	1678	0.00
31/08/2009	€ / R On 14-December-09	9.70	Put	Currency Future	32	35	32	35	0.00
31/08/2009	€ / R On 14-December-09	10.70	Call	Currency Future	829	794	829	794	0.00
31/08/2009	€ / R On 14-December-09	10.70	Put	Currency Future	135	152	135	152	0.00
31/08/2009	€ / R On 14-December-09	14.70	Call	Currency Future	25	25	25	25	0.00
31/08/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3332	3382	3332	3382	0.00
31/08/2009	€ / R On 14-December-09	15.70	Call	Currency Future	12	12	12	12	0.00
31/08/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4319	4369	4319	4369	0.00
31/08/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3747	3696	3747	3696	0.00
31/08/2009	€ / R On 14-December-09	7.65	Put	Currency Future	3	3	3	3	0.00
31/08/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2754	2704	2754	2704	0.00
31/08/2009	€ / R On 14-December-09	8.65	Put	Currency Future	10	11	10	11	0.00
31/08/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1774	1726	1774	1726	0.00
31/08/2009	€ / R On 14-December-09	9.65	Put	Currency Future	31	33	31	33	0.00
31/08/2009	€ / R On 14-December-09	15.65	Call	Currency Future	13	13	13	13	0.00
31/08/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4269	4320	4269	4320	0.00
31/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	21	22	21	22	0.00
31/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	716	767	716	767	0.00
31/08/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3498	3447	3498	3447	0.00
31/08/2009	€ / R On 14-December-09	7.90	Put	Currency Future	4	5	4	5	0.00
31/08/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2507	2457	2507	2457	0.00
31/08/2009	€ / R On 14-December-09	8.90	Put	Currency Future	13	15	13	15	0.00
31/08/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1533	1486	1533	1486	0.00
31/08/2009	€ / R On 14-December-09	9.90	Put	Currency Future	40	43	40	43	0.00
31/08/2009	€ / R On 14-December-09	10.90	Call	Currency Future	690	661	690	661	0.00
31/08/2009	€ / R On 14-December-09	10.90	Put	Currency Future	197	218	197	218	0.00
31/08/2009	€ / R On 14-December-09	14.90	Call	Currency Future	21	21	21	21	0.00
31/08/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3528	3578	3528	3578	0.00
31/08/2009	€ / R On 14-December-09	15.90	Call	Currency Future	11	11	11	11	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4517	4568	4517	4568	0.00
31/08/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3398	3348	3398	3348	0.00
31/08/2009	€ / R On 14-December-09	8.00	Put	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2409	2359	2409	2359	0.00
31/08/2009	€ / R On 14-December-09	9.00	Put	Currency Future	15	16	15	16	0.00
31/08/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1438	1391	1438	1391	0.00
31/08/2009	€ / R On 14-December-09	10.00	Put	Currency Future	44	48	44	48	0.00
31/08/2009	€ / R On 14-December-09	11.00	Call	Currency Future	627	600	627	600	0.00
31/08/2009	€ / R On 14-December-09	11.00	Put	Currency Future	234	257	234	257	0.00
31/08/2009	€ / R On 14-December-09	15.00	Call	Currency Future	20	20	20	20	0.00
31/08/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3626	3677	3626	3677	0.00
31/08/2009	€ / R On 14-December-09	16.00	Call	Currency Future	10	10	10	10	0.00
31/08/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4617	4668	4617	4668	0.00
31/08/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3299	3249	3299	3249	0.00
31/08/2009	€ / R On 14-December-09	8.10	Put	Currency Future	5	6	5	6	0.00
31/08/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1343	1296	1343	1296	0.00
31/08/2009	€ / R On 14-December-09	10.10	Put	Currency Future	49	54	49	54	0.00
31/08/2009	€ / R On 14-December-09	11.10	Call	Currency Future	568	543	568	543	0.00
31/08/2009	€ / R On 14-December-09	11.10	Put	Currency Future	275	300	275	300	0.00
31/08/2009	€ / R On 14-December-09	16.10	Call	Currency Future	10	10	10	10	0.00
31/08/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4716	4767	4716	4767	0.00
31/08/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3344	3293	3344	3293	0.00
31/08/2009	€ / R On 15-March-10	8.25	Put	Currency Future	18	19	18	19	0.00
31/08/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2363	2313	2363	2313	0.00
31/08/2009	€ / R On 15-March-10	9.25	Put	Currency Future	37	38	37	38	0.00
31/08/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1443	1399	1443	1399	0.00
31/08/2009	€ / R On 15-March-10	10.25	Put	Currency Future	116	125	116	125	0.00
31/08/2009	€ / R On 15-March-10	11.25	Call	Currency Future	759	732	759	732	0.00
31/08/2009	€ / R On 15-March-10	11.25	Put	Currency Future	433	458	433	458	0.00
31/08/2009	€ / R On 15-March-10	13.25	Call	Currency Future	233	228	233	228	0.00
31/08/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1907	1954	1907	1954	0.00
31/08/2009	€ / R On 15-March-10	14.25	Call	Currency Future	143	140	143	140	0.00
31/08/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2816	2865	2816	2865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	15.25	Call	Currency Future	92	91	92	91	0.00
31/08/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3766	3817	3766	3817	0.00
31/08/2009	€ / R On 15-March-10	16.25	Call	Currency Future	50	47	50	47	0.00
31/08/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4723	4773	4723	4773	0.00
31/08/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3349	3298	3349	3298	0.00
31/08/2009	€ / R On 14-December-09	8.05	Put	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2359	2310	2359	2310	0.00
31/08/2009	€ / R On 14-December-09	9.05	Put	Currency Future	16	17	16	17	0.00
31/08/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1390	1344	1390	1344	0.00
31/08/2009	€ / R On 14-December-09	10.05	Put	Currency Future	47	51	47	51	0.00
31/08/2009	€ / R On 14-December-09	15.05	Call	Currency Future	19	19	19	19	0.00
31/08/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3676	3726	3676	3726	0.00
31/08/2009	€ / R On 14-December-09	16.05	Call	Currency Future	10	10	10	10	0.00
31/08/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4667	4717	4667	4717	0.00
31/08/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3393	3342	3393	3342	0.00
31/08/2009	€ / R On 15-March-10	8.20	Put	Currency Future	17	18	17	18	0.00
31/08/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2412	2362	2412	2362	0.00
31/08/2009	€ / R On 15-March-10	9.20	Put	Currency Future	35	37	35	37	0.00
31/08/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1486	1442	1486	1442	0.00
31/08/2009	€ / R On 15-March-10	10.20	Put	Currency Future	109	117	109	117	0.00
31/08/2009	€ / R On 15-March-10	11.20	Call	Currency Future	785	758	785	758	0.00
31/08/2009	€ / R On 15-March-10	11.20	Put	Currency Future	409	433	409	433	0.00
31/08/2009	€ / R On 15-March-10	13.20	Call	Currency Future	239	234	239	234	0.00
31/08/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1863	1909	1863	1909	0.00
31/08/2009	€ / R On 15-March-10	14.20	Call	Currency Future	146	143	146	143	0.00
31/08/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2770	2819	2770	2819	0.00
31/08/2009	€ / R On 15-March-10	15.20	Call	Currency Future	94	93	94	93	0.00
31/08/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3718	3768	3718	3768	0.00
31/08/2009	€ / R On 15-March-10	16.20	Call	Currency Future	52	49	52	49	0.00
31/08/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4675	4725	4675	4725	0.00
31/08/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3492	3441	3492	3441	0.00
31/08/2009	€ / R On 15-March-10	8.10	Put	Currency Future	15	16	15	16	0.00
31/08/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2510	2459	2510	2459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	9.10	Put	Currency Future	33	35	33	35	0.00
31/08/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1572	1528	1572	1528	0.00
31/08/2009	€ / R On 15-March-10	10.10	Put	Currency Future	95	103	95	103	0.00
31/08/2009	€ / R On 15-March-10	11.10	Call	Currency Future	840	811	840	811	0.00
31/08/2009	€ / R On 15-March-10	11.10	Put	Currency Future	363	387	363	387	0.00
31/08/2009	€ / R On 15-March-10	13.10	Call	Currency Future	251	246	251	246	0.00
31/08/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1775	1821	1775	1821	0.00
31/08/2009	€ / R On 15-March-10	14.10	Call	Currency Future	154	150	154	150	0.00
31/08/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2677	2726	2677	2726	0.00
31/08/2009	€ / R On 15-March-10	15.10	Call	Currency Future	98	97	98	97	0.00
31/08/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3621	3672	3621	3672	0.00
31/08/2009	€ / R On 15-March-10	16.10	Call	Currency Future	56	53	56	53	0.00
31/08/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4579	4628	4579	4628	0.00
31/08/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3548	3497	3548	3497	0.00
31/08/2009	€ / R On 14-December-09	7.85	Put	Currency Future	4	4	4	4	0.00
31/08/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2556	2507	2556	2507	0.00
31/08/2009	€ / R On 14-December-09	8.85	Put	Currency Future	13	14	13	14	0.00
31/08/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1581	1534	1581	1534	0.00
31/08/2009	€ / R On 14-December-09	9.85	Put	Currency Future	38	41	38	41	0.00
31/08/2009	€ / R On 14-December-09	10.85	Call	Currency Future	723	693	723	693	0.00
31/08/2009	€ / R On 14-December-09	10.85	Put	Currency Future	180	200	180	200	0.00
31/08/2009	€ / R On 14-December-09	15.85	Call	Currency Future	11	11	11	11	0.00
31/08/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4468	4518	4468	4518	0.00
31/08/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3541	3490	3541	3490	0.00
31/08/2009	€ / R On 15-March-10	8.05	Put	Currency Future	15	15	15	15	0.00
31/08/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2559	2508	2559	2508	0.00
31/08/2009	€ / R On 15-March-10	9.05	Put	Currency Future	32	34	32	34	0.00
31/08/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1616	1571	1616	1571	0.00
31/08/2009	€ / R On 15-March-10	10.05	Put	Currency Future	89	97	89	97	0.00
31/08/2009	€ / R On 15-March-10	11.05	Call	Currency Future	868	839	868	839	0.00
31/08/2009	€ / R On 15-March-10	11.05	Put	Currency Future	341	364	341	364	0.00
31/08/2009	€ / R On 15-March-10	13.05	Call	Currency Future	258	252	258	252	0.00
31/08/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1731	1777	1731	1777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	14.05	Call	Currency Future	157	154	157	154	0.00
31/08/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2631	2679	2631	2679	0.00
31/08/2009	€ / R On 15-March-10	15.05	Call	Currency Future	100	98	100	98	0.00
31/08/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3573	3624	3573	3624	0.00
31/08/2009	€ / R On 15-March-10	16.05	Call	Currency Future	58	55	58	55	0.00
31/08/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4531	4580	4531	4580	0.00
31/08/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3443	3391	3443	3391	0.00
31/08/2009	€ / R On 15-March-10	8.15	Put	Currency Future	16	17	16	17	0.00
31/08/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2461	2410	2461	2410	0.00
31/08/2009	€ / R On 15-March-10	9.15	Put	Currency Future	34	36	34	36	0.00
31/08/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1529	1485	1529	1485	0.00
31/08/2009	€ / R On 15-March-10	10.15	Put	Currency Future	102	110	102	110	0.00
31/08/2009	€ / R On 15-March-10	11.15	Call	Currency Future	812	784	812	784	0.00
31/08/2009	€ / R On 15-March-10	11.15	Put	Currency Future	385	409	385	409	0.00
31/08/2009	€ / R On 15-March-10	13.15	Call	Currency Future	245	240	245	240	0.00
31/08/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1819	1865	1819	1865	0.00
31/08/2009	€ / R On 15-March-10	14.15	Call	Currency Future	150	146	150	146	0.00
31/08/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2723	2772	2723	2772	0.00
31/08/2009	€ / R On 15-March-10	15.15	Call	Currency Future	96	95	96	95	0.00
31/08/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3669	3720	3669	3720	0.00
31/08/2009	€ / R On 15-March-10	16.15	Call	Currency Future	54	51	54	51	0.00
31/08/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4627	4676	4627	4676	0.00
31/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	23	25	23	25	0.00
31/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	669	720	669	720	0.00
31/08/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3689	3638	3689	3638	0.00
31/08/2009	€ / R On 15-March-10	7.90	Put	Currency Future	13	13	13	13	0.00
31/08/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2706	2655	2706	2655	0.00
31/08/2009	€ / R On 15-March-10	8.90	Put	Currency Future	29	30	29	30	0.00
31/08/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1749	1704	1749	1704	0.00
31/08/2009	€ / R On 15-March-10	9.90	Put	Currency Future	72	80	72	80	0.00
31/08/2009	€ / R On 15-March-10	10.90	Call	Currency Future	957	926	957	926	0.00
31/08/2009	€ / R On 15-March-10	10.90	Put	Currency Future	281	302	281	302	0.00
31/08/2009	€ / R On 15-March-10	12.90	Call	Currency Future	279	272	279	272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1602	1647	1602	1647	0.00
31/08/2009	€ / R On 15-March-10	13.90	Call	Currency Future	170	165	170	165	0.00
31/08/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2493	2541	2493	2541	0.00
31/08/2009	€ / R On 15-March-10	14.90	Call	Currency Future	106	105	106	105	0.00
31/08/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3430	3480	3430	3480	0.00
31/08/2009	€ / R On 15-March-10	15.90	Call	Currency Future	65	61	65	61	0.00
31/08/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4388	4437	4388	4437	0.00
31/08/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3788	3737	3788	3737	0.00
31/08/2009	€ / R On 15-March-10	7.80	Put	Currency Future	12	12	12	12	0.00
31/08/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2804	2753	2804	2753	0.00
31/08/2009	€ / R On 15-March-10	8.80	Put	Currency Future	27	28	27	28	0.00
31/08/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1839	1794	1839	1794	0.00
31/08/2009	€ / R On 15-March-10	9.80	Put	Currency Future	63	70	63	70	0.00
31/08/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1021	989	1021	989	0.00
31/08/2009	€ / R On 15-March-10	10.80	Put	Currency Future	245	264	245	264	0.00
31/08/2009	€ / R On 15-March-10	12.80	Call	Currency Future	294	286	294	286	0.00
31/08/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1517	1562	1517	1562	0.00
31/08/2009	€ / R On 15-March-10	13.80	Call	Currency Future	178	174	178	174	0.00
31/08/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2402	2449	2402	2449	0.00
31/08/2009	€ / R On 15-March-10	14.80	Call	Currency Future	111	109	111	109	0.00
31/08/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3335	3385	3335	3385	0.00
31/08/2009	€ / R On 15-March-10	15.80	Call	Currency Future	70	66	70	66	0.00
31/08/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4293	4342	4293	4342	0.00
31/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3739	3687	3739	3687	0.00
31/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	12	13	12	13	0.00
31/08/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2755	2704	2755	2704	0.00
31/08/2009	€ / R On 15-March-10	8.85	Put	Currency Future	28	29	28	29	0.00
31/08/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1794	1749	1794	1749	0.00
31/08/2009	€ / R On 15-March-10	9.85	Put	Currency Future	67	74	67	74	0.00
31/08/2009	€ / R On 15-March-10	10.85	Call	Currency Future	989	957	989	957	0.00
31/08/2009	€ / R On 15-March-10	10.85	Put	Currency Future	262	283	262	283	0.00
31/08/2009	€ / R On 15-March-10	12.85	Call	Currency Future	286	279	286	279	0.00
31/08/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1560	1605	1560	1605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	13.85	Call	Currency Future	174	170	174	170	0.00
31/08/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2447	2495	2447	2495	0.00
31/08/2009	€ / R On 15-March-10	14.85	Call	Currency Future	109	107	109	107	0.00
31/08/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3382	3433	3382	3433	0.00
31/08/2009	€ / R On 15-March-10	15.85	Call	Currency Future	67	64	67	64	0.00
31/08/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4341	4389	4341	4389	0.00
31/08/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3591	3539	3591	3539	0.00
31/08/2009	€ / R On 15-March-10	8.00	Put	Currency Future	14	15	14	15	0.00
31/08/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2608	2557	2608	2557	0.00
31/08/2009	€ / R On 15-March-10	9.00	Put	Currency Future	31	32	31	32	0.00
31/08/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1660	1615	1660	1615	0.00
31/08/2009	€ / R On 15-March-10	10.00	Put	Currency Future	83	91	83	91	0.00
31/08/2009	€ / R On 15-March-10	13.00	Call	Currency Future	265	258	265	258	0.00
31/08/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1688	1734	1688	1734	0.00
31/08/2009	€ / R On 15-March-10	14.00	Call	Currency Future	161	157	161	157	0.00
31/08/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2585	2633	2585	2633	0.00
31/08/2009	€ / R On 15-March-10	15.00	Call	Currency Future	102	100	102	100	0.00
31/08/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3526	3576	3526	3576	0.00
31/08/2009	€ / R On 15-March-10	16.00	Call	Currency Future	60	57	60	57	0.00
31/08/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4483	4533	4483	4533	0.00
31/08/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3647	3597	3647	3597	0.00
31/08/2009	€ / R On 14-December-09	7.75	Put	Currency Future	3	4	3	4	0.00
31/08/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2655	2605	2655	2605	0.00
31/08/2009	€ / R On 14-December-09	8.75	Put	Currency Future	11	12	11	12	0.00
31/08/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1678	1630	1678	1630	0.00
31/08/2009	€ / R On 14-December-09	9.75	Put	Currency Future	34	37	34	37	0.00
31/08/2009	€ / R On 14-December-09	15.75	Call	Currency Future	12	12	12	12	0.00
31/08/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4368	4419	4368	4419	0.00
31/08/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3640	3589	3640	3589	0.00
31/08/2009	€ / R On 15-March-10	7.95	Put	Currency Future	13	14	13	14	0.00
31/08/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2657	2606	2657	2606	0.00
31/08/2009	€ / R On 15-March-10	8.95	Put	Currency Future	30	31	30	31	0.00
31/08/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1704	1659	1704	1659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	9.95	Put	Currency Future	78	85	78	85	0.00
31/08/2009	€ / R On 15-March-10	10.95	Call	Currency Future	927	896	927	896	0.00
31/08/2009	€ / R On 15-March-10	10.95	Put	Currency Future	300	322	300	322	0.00
31/08/2009	€ / R On 15-March-10	12.95	Call	Currency Future	272	265	272	265	0.00
31/08/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1645	1690	1645	1690	0.00
31/08/2009	€ / R On 15-March-10	13.95	Call	Currency Future	165	161	165	161	0.00
31/08/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2539	2587	2539	2587	0.00
31/08/2009	€ / R On 15-March-10	14.95	Call	Currency Future	104	103	104	103	0.00
31/08/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3478	3528	3478	3528	0.00
31/08/2009	€ / R On 15-March-10	15.95	Call	Currency Future	62	59	62	59	0.00
31/08/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4436	4485	4436	4485	0.00
31/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3797	3746	3797	3746	0.00
31/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	3	3	3	0.00
31/08/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2803	2753	2803	2753	0.00
31/08/2009	€ / R On 14-December-09	8.60	Put	Currency Future	9	10	9	10	0.00
31/08/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1823	1774	1823	1774	0.00
31/08/2009	€ / R On 14-December-09	9.60	Put	Currency Future	29	31	29	31	0.00
31/08/2009	€ / R On 14-December-09	15.60	Call	Currency Future	13	13	13	13	0.00
31/08/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4219	4270	4219	4270	0.00
31/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3797	3746	3797	3746	0.00
31/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	3	3	3	0.00
31/08/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3838	3786	3838	3786	0.00
31/08/2009	€ / R On 15-March-10	7.75	Put	Currency Future	11	12	11	12	0.00
31/08/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2853	2802	2853	2802	0.00
31/08/2009	€ / R On 15-March-10	8.75	Put	Currency Future	26	27	26	27	0.00
31/08/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1885	1839	1885	1839	0.00
31/08/2009	€ / R On 15-March-10	9.75	Put	Currency Future	58	65	58	65	0.00
31/08/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1054	1021	1054	1021	0.00
31/08/2009	€ / R On 15-March-10	10.75	Put	Currency Future	227	247	227	247	0.00
31/08/2009	€ / R On 15-March-10	12.75	Call	Currency Future	302	294	302	294	0.00
31/08/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1475	1520	1475	1520	0.00
31/08/2009	€ / R On 15-March-10	13.75	Call	Currency Future	183	178	183	178	0.00
31/08/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2357	2404	2357	2404	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	14.75	Call	Currency Future	114	112	114	112	0.00
31/08/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3287	3337	3287	3337	0.00
31/08/2009	€ / R On 15-March-10	15.75	Call	Currency Future	72	69	72	69	0.00
31/08/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4246	4294	4246	4294	0.00
31/08/2009	€ / R On 14-September-09	10.95	Call	Currency Future	319	288	319	288	0.00
31/08/2009	€ / R On 14-September-09	10.95	Put	Currency Future	64	82	64	82	0.00
31/08/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3896	3846	3896	3846	0.00
31/08/2009	€ / R On 14-December-09	7.50	Put	Currency Future	3	3	3	3	0.00
31/08/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2902	2852	2902	2852	0.00
31/08/2009	€ / R On 14-December-09	8.50	Put	Currency Future	8	9	8	9	0.00
31/08/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1920	1871	1920	1871	0.00
31/08/2009	€ / R On 14-December-09	9.50	Put	Currency Future	26	28	26	28	0.00
31/08/2009	€ / R On 14-December-09	10.50	Call	Currency Future	981	943	981	943	0.00
31/08/2009	€ / R On 14-December-09	10.50	Put	Currency Future	88	100	88	100	0.00
31/08/2009	€ / R On 14-December-09	14.50	Call	Currency Future	30	29	30	29	0.00
31/08/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3136	3186	3136	3186	0.00
31/08/2009	€ / R On 14-December-09	15.50	Call	Currency Future	14	14	14	14	0.00
31/08/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4120	4171	4120	4171	0.00
31/08/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3887	3836	3887	3836	0.00
31/08/2009	€ / R On 15-March-10	7.70	Put	Currency Future	11	11	11	11	0.00
31/08/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2902	2851	2902	2851	0.00
31/08/2009	€ / R On 15-March-10	8.70	Put	Currency Future	25	26	25	26	0.00
31/08/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1931	1885	1931	1885	0.00
31/08/2009	€ / R On 15-March-10	9.70	Put	Currency Future	54	61	54	61	0.00
31/08/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1088	1054	1088	1054	0.00
31/08/2009	€ / R On 15-March-10	10.70	Put	Currency Future	211	230	211	230	0.00
31/08/2009	€ / R On 15-March-10	12.70	Call	Currency Future	310	302	310	302	0.00
31/08/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1434	1478	1434	1478	0.00
31/08/2009	€ / R On 15-March-10	13.70	Call	Currency Future	188	183	188	183	0.00
31/08/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2311	2359	2311	2359	0.00
31/08/2009	€ / R On 15-March-10	14.70	Call	Currency Future	116	114	116	114	0.00
31/08/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3240	3290	3240	3290	0.00
31/08/2009	€ / R On 15-March-10	15.70	Call	Currency Future	75	71	75	71	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4198	4247	4198	4247	0.00
31/08/2009	€ / R On 14-September-09	10.75	Call	Currency Future	491	453	491	453	0.00
31/08/2009	€ / R On 14-September-09	10.75	Put	Currency Future	36	48	36	48	0.00
31/08/2009	€ / R On 14-September-09	10.85	Call	Currency Future	403	368	403	368	0.00
31/08/2009	€ / R On 14-September-09	10.85	Put	Currency Future	48	62	48	62	0.00
31/08/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4095	4045	4095	4045	0.00
31/08/2009	€ / R On 14-December-09	7.30	Put	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3100	3050	3100	3050	0.00
31/08/2009	€ / R On 14-December-09	8.30	Put	Currency Future	7	7	7	7	0.00
31/08/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2115	2066	2115	2066	0.00
31/08/2009	€ / R On 14-December-09	9.30	Put	Currency Future	21	23	21	23	0.00
31/08/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1155	1110	1155	1110	0.00
31/08/2009	€ / R On 14-December-09	10.30	Put	Currency Future	62	67	62	67	0.00
31/08/2009	€ / R On 14-December-09	14.30	Call	Currency Future	35	35	35	35	0.00
31/08/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2942	2992	2942	2992	0.00
31/08/2009	€ / R On 14-December-09	15.30	Call	Currency Future	16	15	16	15	0.00
31/08/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3922	3973	3922	3973	0.00
31/08/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4084	4034	4084	4034	0.00
31/08/2009	€ / R On 15-March-10	7.50	Put	Currency Future	8	9	8	9	0.00
31/08/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3098	3048	3098	3048	0.00
31/08/2009	€ / R On 15-March-10	8.50	Put	Currency Future	22	23	22	23	0.00
31/08/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2120	2070	2120	2070	0.00
31/08/2009	€ / R On 15-March-10	9.50	Put	Currency Future	43	46	43	46	0.00
31/08/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1237	1194	1237	1194	0.00
31/08/2009	€ / R On 15-March-10	10.50	Put	Currency Future	160	169	160	169	0.00
31/08/2009	€ / R On 15-March-10	12.50	Call	Currency Future	347	337	347	337	0.00
31/08/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1270	1313	1270	1313	0.00
31/08/2009	€ / R On 15-March-10	13.50	Call	Currency Future	207	203	207	203	0.00
31/08/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2131	2179	2131	2179	0.00
31/08/2009	€ / R On 15-March-10	14.50	Call	Currency Future	127	125	127	125	0.00
31/08/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3051	3100	3051	3100	0.00
31/08/2009	€ / R On 15-March-10	15.50	Call	Currency Future	84	83	84	83	0.00
31/08/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4007	4058	4007	4058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	10.70	Call	Currency Future	536	497	536	497	0.00
31/08/2009	€ / R On 14-September-09	10.70	Put	Currency Future	32	42	32	42	0.00
31/08/2009	€ / R On 14-September-09	10.80	Call	Currency Future	446	410	446	410	0.00
31/08/2009	€ / R On 14-September-09	10.80	Put	Currency Future	42	55	42	55	0.00
31/08/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4195	4144	4195	4144	0.00
31/08/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1	2	1	2	0.00
31/08/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3199	3149	3199	3149	0.00
31/08/2009	€ / R On 14-December-09	8.20	Put	Currency Future	6	6	6	6	0.00
31/08/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2212	2163	2212	2163	0.00
31/08/2009	€ / R On 14-December-09	9.20	Put	Currency Future	19	21	19	21	0.00
31/08/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1249	1203	1249	1203	0.00
31/08/2009	€ / R On 14-December-09	10.20	Put	Currency Future	55	60	55	60	0.00
31/08/2009	€ / R On 14-December-09	14.20	Call	Currency Future	38	38	38	38	0.00
31/08/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2845	2895	2845	2895	0.00
31/08/2009	€ / R On 14-December-09	15.20	Call	Currency Future	17	17	17	17	0.00
31/08/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3823	3874	3823	3874	0.00
31/08/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4232	4181	4232	4181	0.00
31/08/2009	€ / R On 15-March-10	7.35	Put	Currency Future	6	7	6	7	0.00
31/08/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3246	3195	3246	3195	0.00
31/08/2009	€ / R On 15-March-10	8.35	Put	Currency Future	19	20	19	20	0.00
31/08/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2266	2216	2266	2216	0.00
31/08/2009	€ / R On 15-March-10	9.35	Put	Currency Future	39	41	39	41	0.00
31/08/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1359	1316	1359	1316	0.00
31/08/2009	€ / R On 15-March-10	10.35	Put	Currency Future	133	141	133	141	0.00
31/08/2009	€ / R On 15-March-10	12.35	Call	Currency Future	378	367	378	367	0.00
31/08/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1151	1193	1151	1193	0.00
31/08/2009	€ / R On 15-March-10	13.35	Call	Currency Future	222	218	222	218	0.00
31/08/2009	€ / R On 15-March-10	13.35	Put	Currency Future	1996	2043	1996	2043	0.00
31/08/2009	€ / R On 15-March-10	14.35	Call	Currency Future	136	133	136	133	0.00
31/08/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2910	2959	2910	2959	0.00
31/08/2009	€ / R On 15-March-10	15.35	Call	Currency Future	89	88	89	88	0.00
31/08/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3862	3913	3862	3913	0.00
31/08/2009	€ / R On 14-September-09	7.00	Call	Currency Future	4205	4156	4205	4156	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3205	3156	3205	3156	0.00
31/08/2009	€ / R On 14-September-09	8.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.00	Call	Currency Future	2205	2156	2205	2156	0.00
31/08/2009	€ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1208	1162	1208	1162	0.00
31/08/2009	€ / R On 14-September-09	10.00	Put	Currency Future	3	7	3	7	0.00
31/08/2009	€ / R On 14-September-09	15.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.00	Put	Currency Future	3795	3845	3795	3845	0.00
31/08/2009	€ / R On 14-September-09	17.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.00	Put	Currency Future	5795	5845	5795	5845	0.00
31/08/2009	€ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.00	Put	Currency Future	7795	7845	7795	7845	0.00
31/08/2009	€ / R On 14-December-09	17.20	Call	Currency Future	6	6	6	6	0.00
31/08/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5812	5863	5812	5863	0.00
31/08/2009	€ / R On 14-December-09	19.20	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7809	7860	7809	7860	0.00
31/08/2009	€ / R On 15-March-10	17.35	Call	Currency Future	21	20	21	20	0.00
31/08/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5794	5845	5794	5845	0.00
31/08/2009	€ / R On 15-March-10	19.35	Call	Currency Future	10	10	10	10	0.00
31/08/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7784	7836	7784	7836	0.00
31/08/2009	€ / R On 14-September-09	7.15	Call	Currency Future	4055	4006	4055	4006	0.00
31/08/2009	€ / R On 14-September-09	7.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.15	Call	Currency Future	3055	3006	3055	3006	0.00
31/08/2009	€ / R On 14-September-09	8.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.15	Call	Currency Future	2055	2006	2055	2006	0.00
31/08/2009	€ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1062	1017	1062	1017	0.00
31/08/2009	€ / R On 14-September-09	10.15	Put	Currency Future	7	11	7	11	0.00
31/08/2009	€ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.15	Put	Currency Future	3945	3995	3945	3995	0.00
31/08/2009	€ / R On 14-September-09	17.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.15	Put	Currency Future	5945	5995	5945	5995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.15	Put	Currency Future	7945	7995	7945	7995	0.00
31/08/2009	€ / R On 14-December-09	17.30	Call	Currency Future	6	6	6	6	0.00
31/08/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5912	5963	5912	5963	0.00
31/08/2009	€ / R On 14-December-09	19.30	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7909	7959	7909	7959	0.00
31/08/2009	€ / R On 15-March-10	17.50	Call	Currency Future	19	17	19	17	0.00
31/08/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5942	5993	5942	5993	0.00
31/08/2009	€ / R On 15-March-10	19.50	Call	Currency Future	10	10	10	10	0.00
31/08/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7933	7985	7933	7985	0.00
31/08/2009	€ / R On 14-September-09	7.25	Call	Currency Future	3955	3906	3955	3906	0.00
31/08/2009	€ / R On 14-September-09	7.25	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.25	Call	Currency Future	2955	2906	2955	2906	0.00
31/08/2009	€ / R On 14-September-09	8.25	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1955	1906	1955	1906	0.00
31/08/2009	€ / R On 14-September-09	9.25	Put	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	10.25	Call	Currency Future	965	919	965	919	0.00
31/08/2009	€ / R On 14-September-09	10.25	Put	Currency Future	10	14	10	14	0.00
31/08/2009	€ / R On 14-September-09	15.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.25	Put	Currency Future	4045	4095	4045	4095	0.00
31/08/2009	€ / R On 14-September-09	17.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.25	Put	Currency Future	6045	6095	6045	6095	0.00
31/08/2009	€ / R On 14-September-09	19.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.25	Put	Currency Future	8045	8095	8045	8095	0.00
31/08/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3996	3945	3996	3945	0.00
31/08/2009	€ / R On 14-December-09	7.40	Put	Currency Future	2	3	2	3	0.00
31/08/2009	€ / R On 14-December-09	8.40	Call	Currency Future	3001	2951	3001	2951	0.00
31/08/2009	€ / R On 14-December-09	8.40	Put	Currency Future	7	8	7	8	0.00
31/08/2009	€ / R On 14-December-09	9.40	Call	Currency Future	2017	1969	2017	1969	0.00
31/08/2009	€ / R On 14-December-09	9.40	Put	Currency Future	24	26	24	26	0.00
31/08/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1063	1023	1063	1023	0.00
31/08/2009	€ / R On 14-December-09	10.40	Put	Currency Future	69	80	69	80	0.00
31/08/2009	€ / R On 14-December-09	15.40	Call	Currency Future	15	14	15	14	0.00

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31/08/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4021	4072	4021	4072	0.00
31/08/2009	€ / R On 14-December-09	17.40	Call	Currency Future	6	6	6	6	0.00
31/08/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6012	6063	6012	6063	0.00
31/08/2009	€ / R On 14-December-09	19.40	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8009	8059	8009	8059	0.00
31/08/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3986	3935	3986	3935	0.00
31/08/2009	€ / R On 15-March-10	7.60	Put	Currency Future	10	10	10	10	0.00
31/08/2009	€ / R On 15-March-10	8.60	Call	Currency Future	3000	2949	3000	2949	0.00
31/08/2009	€ / R On 15-March-10	8.60	Put	Currency Future	24	25	24	25	0.00
31/08/2009	€ / R On 15-March-10	9.60	Call	Currency Future	2023	1977	2023	1977	0.00
31/08/2009	€ / R On 15-March-10	9.60	Put	Currency Future	47	53	47	53	0.00
31/08/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1157	1122	1157	1122	0.00
31/08/2009	€ / R On 15-March-10	10.60	Put	Currency Future	181	198	181	198	0.00
31/08/2009	€ / R On 15-March-10	13.60	Call	Currency Future	198	193	198	193	0.00
31/08/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2222	2268	2222	2268	0.00
31/08/2009	€ / R On 15-March-10	15.60	Call	Currency Future	81	77	81	77	0.00
31/08/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4104	4152	4104	4152	0.00
31/08/2009	€ / R On 15-March-10	17.60	Call	Currency Future	17	17	17	17	0.00
31/08/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6041	6092	6041	6092	0.00
31/08/2009	€ / R On 15-March-10	19.60	Call	Currency Future	10	9	10	9	0.00
31/08/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8033	8085	8033	8085	0.00
31/08/2009	€ / R On 14-September-09	7.30	Call	Currency Future	3905	3855	3905	3855	0.00
31/08/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.30	Call	Currency Future	2905	2856	2905	2856	0.00
31/08/2009	€ / R On 14-September-09	8.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1905	1856	1905	1856	0.00
31/08/2009	€ / R On 14-September-09	9.30	Put	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	10.30	Call	Currency Future	916	871	916	871	0.00
31/08/2009	€ / R On 14-September-09	10.30	Put	Currency Future	11	16	11	16	0.00
31/08/2009	€ / R On 14-September-09	15.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.30	Put	Currency Future	4095	4145	4095	4145	0.00
31/08/2009	€ / R On 14-September-09	17.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.30	Put	Currency Future	6095	6145	6095	6145	0.00

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31/08/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.30	Put	Currency Future	8095	8145	8095	8145	0.00
31/08/2009	€ / R On 14-December-09	17.50	Call	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6112	6162	6112	6162	0.00
31/08/2009	€ / R On 14-December-09	19.50	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8108	8159	8108	8159	0.00
31/08/2009	€ / R On 15-March-10	17.70	Call	Currency Future	16	16	16	16	0.00
31/08/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6140	6192	6140	6192	0.00
31/08/2009	€ / R On 15-March-10	19.70	Call	Currency Future	9	8	9	8	0.00
31/08/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8132	8184	8132	8184	0.00
31/08/2009	€ / R On 14-September-09	7.50	Call	Currency Future	3705	3656	3705	3656	0.00
31/08/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.50	Call	Currency Future	2705	2656	2705	2656	0.00
31/08/2009	€ / R On 14-September-09	8.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1705	1657	1705	1657	0.00
31/08/2009	€ / R On 14-September-09	9.50	Put	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	10.50	Call	Currency Future	723	681	723	681	0.00
31/08/2009	€ / R On 14-September-09	10.50	Put	Currency Future	19	25	19	25	0.00
31/08/2009	€ / R On 14-September-09	15.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.50	Put	Currency Future	4295	4345	4295	4345	0.00
31/08/2009	€ / R On 14-September-09	17.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.50	Put	Currency Future	6295	6345	6295	6345	0.00
31/08/2009	€ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.50	Put	Currency Future	8295	8345	8295	8345	0.00
31/08/2009	€ / R On 14-December-09	17.65	Call	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6261	6312	6261	6312	0.00
31/08/2009	€ / R On 14-December-09	19.65	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8258	8309	8258	8309	0.00
31/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3739	3687	3739	3687	0.00
31/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	12	13	12	13	0.00
31/08/2009	€ / R On 15-March-10	17.85	Call	Currency Future	16	15	16	15	0.00
31/08/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6289	6341	6289	6341	0.00
31/08/2009	€ / R On 15-March-10	19.85	Call	Currency Future	8	8	8	8	0.00

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31/08/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8282	8333	8282	8333	0.00
31/08/2009	€ / R On 14-September-09	7.55	Call	Currency Future	3655	3606	3655	3606	0.00
31/08/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.55	Call	Currency Future	2655	2606	2655	2606	0.00
31/08/2009	€ / R On 14-September-09	8.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1655	1607	1655	1607	0.00
31/08/2009	€ / R On 14-September-09	9.55	Put	Currency Future	0	2	0	2	0.00
31/08/2009	€ / R On 14-September-09	10.55	Call	Currency Future	676	634	676	634	0.00
31/08/2009	€ / R On 14-September-09	10.55	Put	Currency Future	21	28	21	28	0.00
31/08/2009	€ / R On 14-September-09	15.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.55	Put	Currency Future	4345	4395	4345	4395	0.00
31/08/2009	€ / R On 14-September-09	17.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.55	Put	Currency Future	6345	6395	6345	6395	0.00
31/08/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.55	Put	Currency Future	8345	8395	8345	8395	0.00
31/08/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2605	2556	2605	2556	0.00
31/08/2009	€ / R On 14-September-09	8.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1605	1558	1605	1558	0.00
31/08/2009	€ / R On 14-September-09	9.60	Put	Currency Future	0	2	0	2	0.00
31/08/2009	€ / R On 14-September-09	15.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4395	4445	4395	4445	0.00
31/08/2009	€ / R On 14-September-09	17.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6395	6445	6395	6445	0.00
31/08/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8395	8445	8395	8445	0.00
31/08/2009	€ / R On 14-December-09	17.75	Call	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6361	6412	6361	6412	0.00
31/08/2009	€ / R On 14-December-09	19.75	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8358	8409	8358	8409	0.00
31/08/2009	€ / R On 15-March-10	17.95	Call	Currency Future	15	15	15	15	0.00
31/08/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6389	6440	6389	6440	0.00
31/08/2009	€ / R On 15-March-10	19.95	Call	Currency Future	8	7	8	7	0.00
31/08/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8381	8433	8381	8433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3505	3456	3505	3456	0.00
31/08/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2505	2456	2505	2456	0.00
31/08/2009	€ / R On 14-September-09	8.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1505	1458	1505	1458	0.00
31/08/2009	€ / R On 14-September-09	9.70	Put	Currency Future	0	3	0	3	0.00
31/08/2009	€ / R On 14-September-09	15.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4495	4545	4495	4545	0.00
31/08/2009	€ / R On 14-September-09	17.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6495	6545	6495	6545	0.00
31/08/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8495	8545	8495	8545	0.00
31/08/2009	€ / R On 14-December-09	17.90	Call	Currency Future	4	4	4	4	0.00
31/08/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6511	6561	6511	6561	0.00
31/08/2009	€ / R On 14-December-09	19.90	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8508	8559	8508	8559	0.00
31/08/2009	€ / R On 15-March-10	18.10	Call	Currency Future	14	14	14	14	0.00
31/08/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6538	6590	6538	6590	0.00
31/08/2009	€ / R On 15-March-10	20.10	Call	Currency Future	7	6	7	6	0.00
31/08/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8530	8582	8530	8582	0.00
31/08/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3555	3506	3555	3506	0.00
31/08/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2555	2506	2555	2506	0.00
31/08/2009	€ / R On 14-September-09	8.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1555	1508	1555	1508	0.00
31/08/2009	€ / R On 14-September-09	9.65	Put	Currency Future	0	2	0	2	0.00
31/08/2009	€ / R On 14-September-09	10.65	Call	Currency Future	582	542	582	542	0.00
31/08/2009	€ / R On 14-September-09	10.65	Put	Currency Future	28	37	28	37	0.00
31/08/2009	€ / R On 14-September-09	15.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4445	4495	4445	4495	0.00
31/08/2009	€ / R On 14-September-09	17.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6445	6495	6445	6495	0.00
31/08/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00



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31/08/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8445	8495	8445	8495	0.00
31/08/2009	€ / R On 14-December-09	17.85	Call	Currency Future	4	4	4	4	0.00
31/08/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6461	6512	6461	6512	0.00
31/08/2009	€ / R On 14-December-09	19.85	Call	Currency Future	1	1	1	1	0.00
31/08/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8458	8509	8458	8509	0.00
31/08/2009	€ / R On 15-March-10	18.05	Call	Currency Future	15	14	15	14	0.00
31/08/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6488	6540	6488	6540	0.00
31/08/2009	€ / R On 15-March-10	20.05	Call	Currency Future	7	7	7	7	0.00
31/08/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8481	8532	8481	8532	0.00
31/08/2009	€ / R On 14-September-09	7.40	Call	Currency Future	3805	3756	3805	3756	0.00
31/08/2009	€ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.40	Call	Currency Future	2805	2756	2805	2756	0.00
31/08/2009	€ / R On 14-September-09	8.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	10.40	Call	Currency Future	819	775	819	775	0.00
31/08/2009	€ / R On 14-September-09	10.40	Put	Currency Future	14	20	14	20	0.00
31/08/2009	€ / R On 14-September-09	17.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.40	Put	Currency Future	6195	6245	6195	6245	0.00
31/08/2009	€ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.40	Put	Currency Future	8195	8245	8195	8245	0.00
31/08/2009	€ / R On 14-September-09	7.20	Call	Currency Future	4005	3956	4005	3956	0.00
31/08/2009	€ / R On 14-September-09	7.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.20	Call	Currency Future	3005	2956	3005	2956	0.00
31/08/2009	€ / R On 14-September-09	8.20	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.20	Call	Currency Future	2005	1956	2005	1956	0.00
31/08/2009	€ / R On 14-September-09	9.20	Put	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1014	968	1014	968	0.00
31/08/2009	€ / R On 14-September-09	10.20	Put	Currency Future	9	12	9	12	0.00
31/08/2009	€ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.20	Put	Currency Future	3995	4045	3995	4045	0.00
31/08/2009	€ / R On 14-September-09	17.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.20	Put	Currency Future	5995	6045	5995	6045	0.00
31/08/2009	€ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.20	Put	Currency Future	7995	8045	7995	8045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	17.60	Call	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6211	6262	6211	6262	0.00
31/08/2009	€ / R On 14-December-09	19.60	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8208	8259	8208	8259	0.00
31/08/2009	€ / R On 15-March-10	17.80	Call	Currency Future	16	16	16	16	0.00
31/08/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6239	6291	6239	6291	0.00
31/08/2009	€ / R On 15-March-10	19.80	Call	Currency Future	8	8	8	8	0.00
31/08/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8232	8284	8232	8284	0.00
31/08/2009	€ / R On 14-September-09	7.05	Call	Currency Future	4155	4105	4155	4105	0.00
31/08/2009	€ / R On 14-September-09	7.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	8.05	Call	Currency Future	3155	3106	3155	3106	0.00
31/08/2009	€ / R On 14-September-09	8.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.05	Call	Currency Future	2155	2106	2155	2106	0.00
31/08/2009	€ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	10.05	Call	Currency Future	1159	1114	1159	1114	0.00
31/08/2009	€ / R On 14-September-09	10.05	Put	Currency Future	4	8	4	8	0.00
31/08/2009	€ / R On 14-September-09	15.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.05	Put	Currency Future	3845	3895	3845	3895	0.00
31/08/2009	€ / R On 14-September-09	17.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.05	Put	Currency Future	5845	5895	5845	5895	0.00
31/08/2009	€ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.05	Put	Currency Future	7845	7895	7845	7895	0.00
31/08/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4145	4095	4145	4095	0.00
31/08/2009	€ / R On 14-December-09	7.25	Put	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3150	3100	3150	3100	0.00
31/08/2009	€ / R On 14-December-09	8.25	Put	Currency Future	6	7	6	7	0.00
31/08/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1202	1156	1202	1156	0.00
31/08/2009	€ / R On 14-December-09	10.25	Put	Currency Future	58	63	58	63	0.00
31/08/2009	€ / R On 14-December-09	17.25	Call	Currency Future	6	6	6	6	0.00
31/08/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5862	5913	5862	5913	0.00
31/08/2009	€ / R On 14-December-09	19.25	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7859	7910	7859	7910	0.00
31/08/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4134	4083	4134	4083	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	7.45	Put	Currency Future	7	8	7	8	0.00
31/08/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3147	3097	3147	3097	0.00
31/08/2009	€ / R On 15-March-10	8.45	Put	Currency Future	21	22	21	22	0.00
31/08/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2169	2119	2169	2119	0.00
31/08/2009	€ / R On 15-March-10	9.45	Put	Currency Future	42	44	42	44	0.00
31/08/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1277	1234	1277	1234	0.00
31/08/2009	€ / R On 15-March-10	10.45	Put	Currency Future	150	159	150	159	0.00
31/08/2009	€ / R On 15-March-10	13.45	Call	Currency Future	212	208	212	208	0.00
31/08/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2086	2133	2086	2133	0.00
31/08/2009	€ / R On 15-March-10	15.45	Call	Currency Future	85	84	85	84	0.00
31/08/2009	€ / R On 15-March-10	15.45	Put	Currency Future	3959	4010	3959	4010	0.00
31/08/2009	€ / R On 15-March-10	17.45	Call	Currency Future	19	18	19	18	0.00
31/08/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5893	5944	5893	5944	0.00
31/08/2009	€ / R On 15-March-10	19.45	Call	Currency Future	10	10	10	10	0.00
31/08/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7883	7935	7883	7935	0.00
31/08/2009	€ / R On 14-December-09	7.35	Call	Currency Future	4046	3995	4046	3995	0.00
31/08/2009	€ / R On 14-December-09	7.35	Put	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	8.35	Call	Currency Future	3051	3001	3051	3001	0.00
31/08/2009	€ / R On 14-December-09	8.35	Put	Currency Future	7	8	7	8	0.00
31/08/2009	€ / R On 14-December-09	9.35	Call	Currency Future	2066	2017	2066	2017	0.00
31/08/2009	€ / R On 14-December-09	9.35	Put	Currency Future	22	24	22	24	0.00
31/08/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1109	1064	1109	1064	0.00
31/08/2009	€ / R On 14-December-09	10.35	Put	Currency Future	65	71	65	71	0.00
31/08/2009	€ / R On 14-December-09	15.35	Call	Currency Future	15	15	15	15	0.00
31/08/2009	€ / R On 14-December-09	15.35	Put	Currency Future	3972	4022	3972	4022	0.00
31/08/2009	€ / R On 14-December-09	17.35	Call	Currency Future	6	6	6	6	0.00
31/08/2009	€ / R On 14-December-09	17.35	Put	Currency Future	5962	6013	5962	6013	0.00
31/08/2009	€ / R On 14-December-09	19.35	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.35	Put	Currency Future	7959	8009	7959	8009	0.00
31/08/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4183	4132	4183	4132	0.00
31/08/2009	€ / R On 15-March-10	7.40	Put	Currency Future	6	8	6	8	0.00
31/08/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3197	3146	3197	3146	0.00
31/08/2009	€ / R On 15-March-10	8.40	Put	Currency Future	20	21	20	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2217	2167	2217	2167	0.00
31/08/2009	€ / R On 15-March-10	9.40	Put	Currency Future	41	43	41	43	0.00
31/08/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1318	1275	1318	1275	0.00
31/08/2009	€ / R On 15-March-10	10.40	Put	Currency Future	141	150	141	150	0.00
31/08/2009	€ / R On 15-March-10	13.40	Call	Currency Future	217	213	217	213	0.00
31/08/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2041	2088	2041	2088	0.00
31/08/2009	€ / R On 15-March-10	15.40	Call	Currency Future	87	86	87	86	0.00
31/08/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3910	3961	3910	3961	0.00
31/08/2009	€ / R On 15-March-10	17.40	Call	Currency Future	20	19	20	19	0.00
31/08/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5844	5894	5844	5894	0.00
31/08/2009	€ / R On 15-March-10	19.40	Call	Currency Future	10	10	10	10	0.00
31/08/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7834	7886	7834	7886	0.00
31/08/2009	€ / R On 15-March-10	7.55	Call	Currency Future	4035	3984	4035	3984	0.00
31/08/2009	€ / R On 15-March-10	7.55	Put	Currency Future	9	10	9	10	0.00
31/08/2009	€ / R On 15-March-10	8.55	Call	Currency Future	3049	2998	3049	2998	0.00
31/08/2009	€ / R On 15-March-10	8.55	Put	Currency Future	23	24	23	24	0.00
31/08/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2072	2024	2072	2024	0.00
31/08/2009	€ / R On 15-March-10	9.55	Put	Currency Future	45	49	45	49	0.00
31/08/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1197	1158	1197	1158	0.00
31/08/2009	€ / R On 15-March-10	10.55	Put	Currency Future	170	183	170	183	0.00
31/08/2009	€ / R On 15-March-10	13.55	Call	Currency Future	203	198	203	198	0.00
31/08/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2176	2223	2176	2223	0.00
31/08/2009	€ / R On 15-March-10	15.55	Call	Currency Future	82	80	82	80	0.00
31/08/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4056	4105	4056	4105	0.00
31/08/2009	€ / R On 15-March-10	17.55	Call	Currency Future	18	17	18	17	0.00
31/08/2009	€ / R On 15-March-10	17.55	Put	Currency Future	5991	6043	5991	6043	0.00
31/08/2009	€ / R On 15-March-10	19.55	Call	Currency Future	10	9	10	9	0.00
31/08/2009	€ / R On 15-March-10	19.55	Put	Currency Future	7983	8035	7983	8035	0.00
31/08/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3946	3896	3946	3896	0.00
31/08/2009	€ / R On 14-December-09	7.45	Put	Currency Future	2	3	2	3	0.00
31/08/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2951	2902	2951	2902	0.00
31/08/2009	€ / R On 14-December-09	8.45	Put	Currency Future	8	9	8	9	0.00
31/08/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1969	1920	1969	1920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 14-December-09	9.45	Put	Currency Future	25	27	25	27	0.00
31/08/2009	€ / R On 14-December-09	15.45	Call	Currency Future	14	14	14	14	0.00
31/08/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4071	4121	4071	4121	0.00
31/08/2009	€ / R On 14-December-09	17.45	Call	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6062	6113	6062	6113	0.00
31/08/2009	€ / R On 14-December-09	19.45	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8059	8109	8059	8109	0.00
31/08/2009	€ / R On 15-March-10	17.75	Call	Currency Future	16	16	16	16	0.00
31/08/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6190	6241	6190	6241	0.00
31/08/2009	€ / R On 15-March-10	19.75	Call	Currency Future	9	8	9	8	0.00
31/08/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8182	8234	8182	8234	0.00
31/08/2009	€ / R On 14-September-09	8.45	Call	Currency Future	2755	2706	2755	2706	0.00
31/08/2009	€ / R On 14-September-09	8.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1755	1707	1755	1707	0.00
31/08/2009	€ / R On 14-September-09	9.45	Put	Currency Future	0	1	0	1	0.00
31/08/2009	€ / R On 14-September-09	15.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	15.45	Put	Currency Future	4245	4295	4245	4295	0.00
31/08/2009	€ / R On 14-September-09	17.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	17.45	Put	Currency Future	6245	6295	6245	6295	0.00
31/08/2009	€ / R On 14-September-09	19.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	€ / R On 14-September-09	19.45	Put	Currency Future	8245	8295	8245	8295	0.00
31/08/2009	€ / R On 14-December-09	17.80	Call	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6411	6462	6411	6462	0.00
31/08/2009	€ / R On 14-December-09	19.80	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8408	8459	8408	8459	0.00
31/08/2009	€ / R On 15-March-10	18.00	Call	Currency Future	15	15	15	15	0.00
31/08/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6438	6490	6438	6490	0.00
31/08/2009	€ / R On 15-March-10	20.00	Call	Currency Future	7	7	7	7	0.00
31/08/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8431	8483	8431	8483	0.00
31/08/2009	€ / R On 14-December-09	17.70	Call	Currency Future	5	5	5	5	0.00
31/08/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6311	6362	6311	6362	0.00
31/08/2009	€ / R On 14-December-09	19.70	Call	Currency Future	2	2	2	2	0.00
31/08/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8308	8359	8308	8359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	€ / R On 15-March-10	17.90	Call	Currency Future	15	15	15	15	0.00
31/08/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6339	6391	6339	6391	0.00
31/08/2009	€ / R On 15-March-10	19.90	Call	Currency Future	8	7	8	7	0.00
31/08/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8331	8383	8331	8383	0.00
31/08/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3937	3885	3937	3885	0.00
31/08/2009	€ / R On 15-March-10	7.65	Put	Currency Future	10	11	10	11	0.00
31/08/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2951	2900	2951	2900	0.00
31/08/2009	€ / R On 15-March-10	8.65	Put	Currency Future	25	26	25	26	0.00
31/08/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1977	1931	1977	1931	0.00
31/08/2009	€ / R On 15-March-10	9.65	Put	Currency Future	50	57	50	57	0.00
31/08/2009	€ / R On 15-March-10	10.65	Call	Currency Future	1122	1088	1122	1088	0.00
31/08/2009	€ / R On 15-March-10	10.65	Put	Currency Future	196	213	196	213	0.00
31/08/2009	€ / R On 15-March-10	11.65	Call	Currency Future	578	559	578	559	0.00
31/08/2009	€ / R On 15-March-10	11.65	Put	Currency Future	651	685	651	685	0.00
31/08/2009	€ / R On 15-March-10	13.65	Call	Currency Future	193	188	193	188	0.00
31/08/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2266	2313	2266	2313	0.00
31/08/2009	€ / R On 15-March-10	15.65	Call	Currency Future	78	74	78	74	0.00
31/08/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4151	4200	4151	4200	0.00
31/08/2009	€ / R On 15-March-10	17.65	Call	Currency Future	17	16	17	16	0.00
31/08/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6090	6142	6090	6142	0.00
31/08/2009	€ / R On 15-March-10	19.65	Call	Currency Future	9	9	9	9	0.00
31/08/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8083	8134	8083	8134	0.00
31/08/2009	AL13 On 05-November-09			Index Future	249.1500	249.2810	249.1460	249.2810	10.00
31/08/2009	ALBI On 04-February-10			Index Future	304.7900	306.0320	304.7930	306.0320	0.00
31/08/2009	ALBI On 05-November-09			Index Future	299.3000	300.5100	299.2950	300.5100	767.00
31/08/2009	CRD1 On 04-February-10			Index Future	130.2700	130.4490	130.2650	130.4490	0.00
31/08/2009	CRD1 On 05-November-09			Index Future	127.9200	128.0960	127.9160	128.0960	2.00
31/08/2009	GOVI On 04-February-10			jGovi	306.6100	307.8260	306.6075	307.8260	0.00
31/08/2009	GOVI On 05-November-09			jGovi	301.0800	302.2720	301.0770	302.2720	543.00
31/08/2009	ILBI On 05-November-09			Index Future	362.4100	362.8370	362.4050	362.8370	3.00
31/08/2009	J153 On 31-August-10			jSwap	7.8100	7.7657	0.0044	0.0038	0.00
31/08/2009	J157 On 15-September-15			jSwap	8.5300	8.4900	0.0369	0.0391	0.00
31/08/2009	J186 On 21-December-26			jSwap	8.1400	8.1000	0.0592	0.0556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	J201 On 22-December-14			jSwap	8.3800	8.3410	0.0386	0.0371	0.00
31/08/2009	J203 On 15-September-17			jSwap	8.6300	8.5830	0.0703	0.0674	0.00
31/08/2009	J204 On 21-December-18			jSwap	8.5800	8.5380	0.0706	0.0680	0.00
31/08/2009	J207 On 15-January-20			jSwap	8.5700	8.5310	0.0393	0.0369	0.00
31/08/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
31/08/2009	JFRA On 04-February-10			jFra	6.8800	6.8810	0.0169	0.0169	0.00
31/08/2009	JFRA On 06-May-10			jFra	7.0200	7.0000	0.0172	0.0172	0.00
31/08/2009	JFRA On 05-August-10			jFra	7.3400	7.3260	0.0180	0.0179	0.00
31/08/2009	JFRA On 05-November-09			jFra	6.8700	6.8570	0.0168	0.0168	0.00
31/08/2009	JFRA On 04-November-10			jFra	7.6300	7.6240	0.0187	0.0187	0.00
31/08/2009	JN02 On 04-February-10			jNote	7.7500	7.7350	0.1425	0.1421	0.00
31/08/2009	JN02 On 05-November-09			jNote	7.5300	7.5190	0.1387	0.1385	0.00
31/08/2009	JN05 On 04-February-10			jNote	8.4900	8.4460	0.3460	0.3446	0.00
31/08/2009	JN05 On 05-November-09			jNote	8.3600	8.3200	0.3420	0.3408	0.00
31/08/2009	JN10 On 04-February-10			jNote	8.5800	8.5390	0.5742	0.5727	0.00
31/08/2009	JN10 On 05-November-09			jNote	8.5300	8.4880	0.5731	0.5716	0.00
31/08/2009	JROD On 31-August-09			jRod	7.1200	7.1260	7.1210	7.1260	0.00
31/08/2009	JROD On 30-September-09			jRod	7.0300	7.0410	0.0023	0.0019	0.00
31/08/2009	JROD On 30-October-09			jRod	7.0100	7.0250	0.0023	0.0019	0.00
31/08/2009	JROD On 30-November-09			jRod	7.1300	7.1350	0.0020	0.0038	0.00
31/08/2009	JROD On 31-December-09			jRod	7.1800	7.1830	0.0039	0.0036	0.00
31/08/2009	OTH1 On 04-February-10			Index Future	294.8300	296.1720	294.8320	296.1720	0.00
31/08/2009	OTH1 On 05-November-09			Index Future	289.5100	290.8280	289.5140	290.8280	3.00
31/08/2009	R153 On 05-November-09			Bond Future	7.5000	7.4190	106.7357	106.8002	0.00
31/08/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	5	7	5	7	0.00
31/08/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	806	744	806	744	0.00
31/08/2009	R155 On 05-November-09			Bond Future	7.5300	7.4250	111.5979	111.7742	0.00
31/08/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	694	820	694	820	0.00
31/08/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	299	249	299	249	0.00
31/08/2009	R157 On 04-February-10			Bond Future	8.3100	8.2460	128.3046	128.6319	0.00
31/08/2009	R157 On 06-May-10			Bond Future	8.3300	8.2630	123.9888	124.3270	0.00
31/08/2009	R157 On 05-August-10			Bond Future	8.3100	8.2370	126.6425	126.9898	0.00
31/08/2009	R157 On 05-November-09			Bond Future	8.2500	8.1860	126.0349	126.3607	6,733.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	1116	1242	1116	1242	0.00
31/08/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	3979	3777	3979	3777	0.00
31/08/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	3062	3270	3062	3270	0.00
31/08/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2260	2130	2260	2130	0.00
31/08/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	4156	4385	4156	4385	0.00
31/08/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2152	2035	2152	2035	0.00
31/08/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	277	349	277	349	0.00
31/08/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4283	4029	4283	4029	0.00
31/08/2009	R186 On 04-February-10			Bond Future	8.8500	8.7660	115.7351	116.5456	0.00
31/08/2009	R186 On 06-May-10			Bond Future	8.8700	8.7860	118.0588	118.8800	0.00
31/08/2009	R186 On 05-August-10			Bond Future	8.8800	8.7860	115.3181	116.1706	0.00
31/08/2009	R186 On 05-November-09			Bond Future	8.8100	8.7290	118.8495	119.6407	11,394.00
31/08/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2075	2377	2075	2377	0.00
31/08/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	8057	7548	8057	7548	0.00
31/08/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	5933	6433	5933	6433	0.00
31/08/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4727	4406	4727	4406	0.00
31/08/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	7834	8394	7834	8394	0.00
31/08/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4391	4098	4391	4098	0.00
31/08/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	2532	2992	2532	2992	0.00
31/08/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	3117	2786	3117	2786	240.00
31/08/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	85	128	85	128	5,000.00
31/08/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	13945	13197	13945	13197	0.00
31/08/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	3807	4368	3807	4368	0.00
31/08/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	1982	1753	1982	1753	5,000.00
31/08/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	207	293	207	293	240.00
31/08/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	11238	10533	11238	10533	0.00
31/08/2009	R201 On 04-February-10			Bond Future	8.3700	8.2990	102.6968	102.9591	0.00
31/08/2009	R201 On 06-May-10			Bond Future	8.3800	8.3100	104.7617	105.0316	0.00
31/08/2009	R201 On 05-August-10			Bond Future	8.3600	8.2790	102.6205	102.8965	0.00
31/08/2009	R201 On 05-November-09			Bond Future	8.3100	8.2470	105.1861	105.4435	2.00
31/08/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	523	595	523	595	0.00
31/08/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4028	3838	4028	3838	0.00
31/08/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	2295	2457	2295	2457	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1845	1737	1845	1737	0.00
31/08/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	3603	3799	3603	3799	0.00
31/08/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1297	1217	1297	1217	0.00
31/08/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	170	219	170	219	0.00
31/08/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3593	3384	3593	3384	0.00
31/08/2009	R203 On 04-February-10			Bond Future	8.8100	8.7360	100.2775	100.6796	0.00
31/08/2009	R203 On 06-May-10			Bond Future	8.8400	8.7620	98.1150	98.5281	0.00
31/08/2009	R203 On 05-August-10			Bond Future	8.8400	8.7590	100.2551	100.6786	0.00
31/08/2009	R203 On 05-November-09			Bond Future	8.7500	8.6770	98.4672	98.8638	1,570.00
31/08/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1405	1565	1405	1565	0.00
31/08/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4744	4501	4744	4501	0.00
31/08/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3778	4032	3778	4032	0.00
31/08/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2954	2794	2954	2794	0.00
31/08/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	5052	5327	5052	5327	0.00
31/08/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	3003	2855	3003	2855	0.00
31/08/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	129	173	129	173	0.00
31/08/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	7310	6957	7310	6957	0.00
31/08/2009	R204 On 04-February-10			Bond Future	8.7900	8.7190	96.2698	96.7062	0.00
31/08/2009	R204 On 06-May-10			Bond Future	8.8200	8.7430	98.2018	98.6525	0.00
31/08/2009	R204 On 05-August-10			Bond Future	8.8200	8.7430	96.2959	96.7548	0.00
31/08/2009	R204 On 05-November-09			Bond Future	8.7400	8.6700	98.4993	98.9273	2,517.00
31/08/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1578	1755	1578	1755	0.00
31/08/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5149	4889	5149	4889	0.00
31/08/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	4221	4501	4221	4501	0.00
31/08/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3197	3026	3197	3026	0.00
31/08/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	5290	5592	5290	5592	0.00
31/08/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	2922	2766	2922	2766	0.00
31/08/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	143	191	143	191	0.00
31/08/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	7993	7613	7993	7613	0.00
31/08/2009	R206 On 04-February-10			Bond Future	8.4100	8.3460	97.5059	97.7225	0.00
31/08/2009	R206 On 06-May-10			Bond Future	8.4400	8.3670	99.4675	99.6876	0.00
31/08/2009	R206 On 05-August-10			Bond Future	8.4200	8.3370	97.8622	98.0898	0.00
31/08/2009	R206 On 05-November-09			Bond Future	8.3500	8.2850	99.4497	99.6613	1,121.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	425	483	425	483	0.00
31/08/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3429	3270	3429	3270	0.00
31/08/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	2230	2373	2230	2373	0.00
31/08/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1286	1209	1286	1209	0.00
31/08/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2743	2901	2743	2901	0.00
31/08/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1081	1011	1081	1011	0.00
31/08/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	133	171	133	171	0.00
31/08/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3072	2898	3072	2898	0.00
31/08/2009	R207 On 04-February-10			Bond Future	8.9100	8.8140	89.7056	90.2815	0.00
31/08/2009	R207 On 06-May-10			Bond Future	8.9400	8.8410	91.5087	92.0986	0.00
31/08/2009	R207 On 05-August-10			Bond Future	8.9500	8.8460	89.8546	90.4585	0.00
31/08/2009	R207 On 05-November-09			Bond Future	8.8600	8.7670	91.6659	92.2279	600.00
31/08/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1511	1728	1511	1728	0.00
31/08/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5607	5248	5607	5248	0.00
31/08/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	4826	5207	4826	5207	0.00
31/08/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3011	2801	3011	2801	0.00
31/08/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	5892	6303	5892	6303	0.00
31/08/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2749	2555	2749	2555	0.00
31/08/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	106	152	106	152	0.00
31/08/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	8991	8476	8991	8476	0.00
31/08/2009	R208 On 04-February-10			Bond Future	8.9200	8.8310	87.3413	87.8692	0.00
31/08/2009	R208 On 06-May-10			Bond Future	8.9400	8.8540	85.6869	86.2323	0.00
31/08/2009	R208 On 05-August-10			Bond Future	8.9500	8.8570	87.5614	88.1124	0.00
31/08/2009	R208 On 05-November-09			Bond Future	8.8700	8.7850	85.7619	86.2855	5,125.00
31/08/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1766	1997	1766	1997	0.00
31/08/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4417	4120	4417	4120	0.00
31/08/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4567	4923	4567	4923	0.00
31/08/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2693	2504	2693	2504	0.00
31/08/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	6016	6395	6016	6395	0.00
31/08/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2731	2558	2731	2558	0.00
31/08/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	127	181	127	181	0.00
31/08/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	7640	7170	7640	7170	0.00
31/08/2009	R209 On 04-February-10			Bond Future	8.3600	8.2810	79.9475	80.6693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	R209 On 06-May-10			Bond Future	8.3700	8.2840	78.4011	79.1385	0.00
31/08/2009	R209 On 05-August-10			Bond Future	8.3600	8.2730	80.1110	80.8659	0.00
31/08/2009	R209 On 05-November-09			Bond Future	8.3400	8.2620	78.5084	79.2163	3,051.00
31/08/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1110	1305	1110	1305	2,500.00
31/08/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	9183	8657	9183	8657	0.00
31/08/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	5182	5638	5182	5638	0.00
31/08/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	4067	3785	4067	3785	0.00
31/08/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	7184	7689	7184	7689	0.00
31/08/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	3940	3689	3940	3689	0.00
31/08/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	5982	6609	5982	6609	0.00
31/08/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	604	523	604	523	0.00
31/08/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	314	432	314	432	0.00
31/08/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	8222	7631	8222	7631	0.00
31/08/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	50	78	50	78	5,000.00
31/08/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	13266	12586	13266	12586	0.00
31/08/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	134	196	134	196	0.00
31/08/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	10633	9987	10633	9987	0.00
31/08/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	10885	11582	10885	11582	0.00
31/08/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	82	71	82	71	2,970.00
31/08/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	12670	13349	12670	13349	0.00
31/08/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	400	358	400	358	0.00
31/08/2009	TRT1 On 04-February-10			Index Future	302.7300	303.9290	302.7270	303.9290	0.00
31/08/2009	TRT1 On 05-November-09			Index Future	297.2700	298.4450	297.2670	298.4450	100.00
31/08/2009	ZAAD On 15-March-10			Currency Future	6.6800	6.6602	6.6815	6.6602	8.00
31/08/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5542	6.5767	6.5542	240,943.00
31/08/2009	ZAAD On 14-December-09			Currency Future	6.6400	6.6126	6.6359	6.6126	705.00
31/08/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	368	359	368	359	0.00
31/08/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	336	349	336	349	0.00
31/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	101	98	101	98	0.00
31/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	75	94	75	94	0.00
31/08/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	270	257	270	257	0.00
31/08/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	234	245	234	245	0.00
31/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	101	98	101	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	75	94	75	94	0.00
31/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	346	340	346	340	0.00
31/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	364	379	364	379	0.00
31/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	80	79	80	79	0.00
31/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	104	124	104	124	0.00
31/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	244	237	244	237	0.00
31/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	258	274	258	274	0.00
31/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	309	304	309	304	0.00
31/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	428	444	428	444	0.00
31/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	64	63	64	63	0.00
31/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	137	159	137	159	0.00
31/08/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	206	200	206	200	0.00
31/08/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	320	337	320	337	0.00
31/08/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	327	321	327	321	0.00
31/08/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	396	411	396	411	0.00
31/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	224	218	224	218	0.00
31/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	288	305	288	305	0.00
31/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	309	304	309	304	0.00
31/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	428	444	428	444	0.00
31/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	51	51	51	51	0.00
31/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	174	197	174	197	0.00
31/08/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	277	273	277	273	0.00
31/08/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	496	512	496	512	0.00
31/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	32	33	32	33	0.00
31/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	255	279	255	279	0.00
31/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	173	169	173	169	0.00
31/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	387	406	387	406	0.00
31/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	173	169	173	169	0.00
31/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	387	406	387	406	0.00
31/08/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	293	288	293	288	0.00
31/08/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	461	478	461	478	0.00
31/08/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	40	41	40	41	0.00
31/08/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	213	237	213	237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	188	184	188	184	0.00
31/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	353	371	353	371	0.00
31/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	188	184	188	184	0.00
31/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	353	371	353	371	0.00
31/08/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	262	258	262	258	0.00
31/08/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	531	548	531	548	0.00
31/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	32	33	32	33	0.00
31/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	255	279	255	279	0.00
31/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	158	155	158	155	0.00
31/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	422	443	422	443	0.00
31/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	64	63	64	63	0.00
31/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	137	159	137	159	0.00
31/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	391	382	391	382	0.00
31/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	309	321	309	321	0.00
31/08/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	135	129	135	129	0.00
31/08/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	59	75	59	75	0.00
31/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	297	284	297	284	0.00
31/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	211	221	211	221	0.00
31/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	297	284	297	284	0.00
31/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	211	221	211	221	0.00
31/08/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	415	405	415	405	0.00
31/08/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	284	295	284	295	0.00
31/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	213	203	213	203	0.00
31/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	36	48	36	48	0.00
31/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	356	342	356	342	0.00
31/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	170	179	170	179	0.00
31/08/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	441	431	441	431	0.00
31/08/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	259	270	259	270	0.00
31/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	213	203	213	203	0.00
31/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	36	48	36	48	0.00
31/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	356	342	356	342	0.00
31/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	170	179	170	179	0.00
31/08/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	468	457	468	457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	236	247	236	247	0.00
31/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	300	285	300	285	0.00
31/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	23	31	23	31	0.00
31/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	387	373	387	373	0.00
31/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	151	160	151	160	0.00
31/08/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	255	243	255	243	0.00
31/08/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	29	39	29	39	0.00
31/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	387	373	387	373	0.00
31/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	151	160	151	160	0.00
31/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	346	340	346	340	0.00
31/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	364	379	364	379	0.00
31/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	173	164	173	164	0.00
31/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	46	60	46	60	0.00
31/08/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	325	312	325	312	0.00
31/08/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	190	199	190	199	0.00
31/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	391	382	391	382	0.00
31/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	309	321	309	321	0.00
31/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	173	164	173	164	0.00
31/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	46	60	46	60	0.00
31/08/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	495	484	495	484	0.00
31/08/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	214	224	214	224	0.00
31/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	300	285	300	285	0.00
31/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	23	31	23	31	0.00
31/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	420	405	420	405	0.00
31/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	134	143	134	143	0.00
31/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	244	237	244	237	0.00
31/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	258	274	258	274	0.00
31/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	80	79	80	79	0.00
31/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	104	124	104	124	0.00
31/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	224	218	224	218	0.00
31/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	288	305	288	305	0.00
31/08/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	345	329	345	329	0.00
31/08/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	18	25	18	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
31/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	455	440	455	440	0.00
31/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	119	127	119	127	0.00
31/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	455	440	455	440	0.00
31/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	119	127	119	127	0.00
31/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	391	374	391	374	0.00
31/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	15	20	15	20	0.00
31/08/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	491	475	491	475	0.00
31/08/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	105	112	105	112	0.00
31/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	51	51	51	51	0.00
31/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	174	197	174	197	0.00
31/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	21	22	21	22	0.00
31/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	344	368	344	368	0.00
31/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	158	155	158	155	0.00
31/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	422	443	422	443	0.00
31/08/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	14	15	14	15	0.00
31/08/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	437	461	437	461	0.00
31/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	21	22	21	22	0.00
31/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	344	368	344	368	0.00
31/08/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	26	27	26	27	0.00
31/08/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	299	323	299	323	0.00
31/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	17	18	17	18	0.00
31/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	390	414	390	414	0.00
31/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	11	12	11	12	0.00
31/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	485	508	485	508	0.00
31/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	17	18	17	18	0.00
31/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	390	414	390	414	0.00
31/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	11	12	11	12	0.00
31/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	485	508	485	508	0.00
31/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	8	9	8	9	0.00
31/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	581	605	581	605	0.00
31/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	9	10	9	10	0.00
31/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	533	556	533	556	0.00
31/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	9	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	533	556	533	556	0.00
31/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	7	7	7	7	0.00
31/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	630	653	630	653	0.00
31/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	5	5	5	5	0.00
31/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	728	751	728	751	0.00
31/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	8	9	8	9	0.00
31/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	581	605	581	605	0.00
31/08/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	6	6	6	6	0.00
31/08/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	679	702	679	702	0.00
31/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	5	5	5	5	0.00
31/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	728	751	728	751	0.00
31/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	4	4	4	4	0.00
31/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	827	850	827	850	0.00
31/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	7	7	7	7	0.00
31/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	630	653	630	653	0.00
31/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	4	4	4	4	0.00
31/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	827	850	827	850	0.00
31/08/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	3	3	3	3	0.00
31/08/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	926	949	926	949	0.00
31/08/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	4	5	4	5	0.00
31/08/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	777	801	777	801	0.00
31/08/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	3	4	3	4	0.00
31/08/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	876	899	876	899	0.00
31/08/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	2	3	2	3	0.00
31/08/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	976	999	976	999	0.00
31/08/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	133	131	133	131	0.00
31/08/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	497	518	497	518	0.00
31/08/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	111	111	111	111	0.00
31/08/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	575	598	575	598	0.00
31/08/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	93	94	93	94	0.00
31/08/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	657	681	657	681	0.00
31/08/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	78	79	78	79	0.00
31/08/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	742	767	742	767	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	145	143	145	143	0.00
31/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	459	480	459	480	0.00
31/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	121	120	121	120	0.00
31/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	535	558	535	558	0.00
31/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	102	102	102	102	0.00
31/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	616	639	616	639	0.00
31/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	145	143	145	143	0.00
31/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	459	480	459	480	0.00
31/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	102	102	102	102	0.00
31/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	616	639	616	639	0.00
31/08/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	85	86	85	86	0.00
31/08/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	699	724	699	724	0.00
31/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	391	374	391	374	0.00
31/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	15	20	15	20	0.00
31/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	121	120	121	120	0.00
31/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	535	558	535	558	0.00
31/08/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5827	5804	5827	5804	0.00
31/08/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4327	4304	4327	4304	0.00
31/08/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2827	2804	2827	2804	0.00
31/08/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1327	1304	1327	1304	0.00
31/08/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1674	1697	1674	1697	0.00
31/08/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3173	3196	3173	3196	0.00
31/08/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4673	4696	4673	4696	0.00
31/08/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6173	6196	6173	6196	0.00
31/08/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5786	5763	5786	5763	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4286	4263	4286	4263	0.00
31/08/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2786	2763	2786	2763	0.00
31/08/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1295	1272	1295	1272	0.00
31/08/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	9	9	9	9	0.00
31/08/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	15	18	15	18	0.00
31/08/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1729	1755	1729	1755	0.00
31/08/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	3	3	3	3	0.00
31/08/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3217	3241	3217	3241	0.00
31/08/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4715	4738	4715	4738	0.00
31/08/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6215	6238	6215	6238	0.00
31/08/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	6027	6004	6027	6004	0.00
31/08/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4527	4504	4527	4504	0.00
31/08/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	3027	3004	3027	3004	0.00
31/08/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1527	1504	1527	1504	0.00
31/08/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1474	1497	1474	1497	0.00
31/08/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	2973	2996	2973	2996	0.00
31/08/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4473	4496	4473	4496	0.00
31/08/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	5973	5996	5973	5996	0.00
31/08/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6036	6013	6036	6013	0.00
31/08/2009	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
31/08/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4536	4513	4536	4513	0.00
31/08/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3036	3013	3036	3013	0.00
31/08/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1541	1518	1541	1518	0.00
31/08/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	5	6	5	6	0.00
31/08/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	21	24	21	24	0.00
31/08/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1485	1512	1485	1512	0.00
31/08/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	4	4	4	4	0.00
31/08/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2968	2992	2968	2992	0.00
31/08/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4465	4489	4465	4489	0.00
31/08/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5965	5988	5965	5988	0.00
31/08/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	6077	6054	6077	6054	0.00
31/08/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4577	4554	4577	4554	0.00
31/08/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	3077	3054	3077	3054	0.00
31/08/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1577	1554	1577	1554	0.00
31/08/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1424	1447	1424	1447	0.00
31/08/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	2923	2946	2923	2946	0.00
31/08/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4423	4446	4423	4446	0.00
31/08/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	5923	5946	5923	5946	0.00
31/08/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6086	6063	6086	6063	0.00
31/08/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4586	4563	4586	4563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3086	3063	3086	3063	0.00
31/08/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1591	1568	1591	1568	0.00
31/08/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	5	5	5	5	0.00
31/08/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	23	26	23	26	0.00
31/08/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1437	1463	1437	1463	0.00
31/08/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	4	4	4	4	0.00
31/08/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2918	2942	2918	2942	0.00
31/08/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4415	4439	4415	4439	0.00
31/08/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	1	0	1	0	0.00
31/08/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5915	5938	5915	5938	0.00
31/08/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	534	515	534	515	0.00
31/08/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	8	11	8	11	0.00
31/08/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	438	421	438	421	0.00
31/08/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	12	16	12	16	0.00
31/08/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	606	589	606	589	0.00
31/08/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	70	76	70	76	0.00
31/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	528	512	528	512	0.00
31/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	92	99	92	99	0.00
31/08/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	780	758	780	758	0.00
31/08/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	3	4	3	4	0.00
31/08/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	681	660	681	660	0.00
31/08/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	4	6	4	6	0.00
31/08/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	583	563	583	563	0.00
31/08/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	6	9	6	9	0.00
31/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	486	467	486	467	0.00
31/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	10	13	10	13	0.00
31/08/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	774	755	774	755	0.00
31/08/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	38	43	38	43	0.00
31/08/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	688	670	688	670	0.00
31/08/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	52	57	52	57	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	730	709	730	709	0.00
31/08/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	4	5	4	5	0.00
31/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	632	611	632	611	0.00
31/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	5	7	5	7	0.00
31/08/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	566	550	566	550	0.00
31/08/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	80	87	80	87	0.00
31/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	528	512	528	512	0.00
31/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	92	99	92	99	0.00
31/08/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	647	629	647	629	0.00
31/08/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	61	66	61	66	0.00
31/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	486	467	486	467	0.00
31/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	10	13	10	13	0.00
31/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	420	405	420	405	0.00
31/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	134	143	134	143	0.00
31/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	555	543	555	543	0.00
31/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	174	183	174	183	0.00
31/08/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	249	245	249	245	0.00
31/08/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	567	585	567	585	0.00
31/08/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	223	220	223	220	0.00
31/08/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	642	660	642	660	0.00
31/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	620	607	620	607	0.00
31/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	138	146	138	146	0.00
31/08/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	654	640	654	640	0.00
31/08/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	123	130	123	130	0.00
31/08/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	587	574	587	574	0.00
31/08/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	155	164	155	164	0.00
31/08/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	525	513	525	513	0.00
31/08/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	193	203	193	203	0.00
31/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	632	611	632	611	0.00
31/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	5	7	5	7	0.00
31/08/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	726	711	726	711	0.00
31/08/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	95	101	95	101	0.00
31/08/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	731	712	731	712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	45	50	45	50	0.00
31/08/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	764	749	764	749	0.00
31/08/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	82	88	82	88	0.00
31/08/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	690	675	690	675	0.00
31/08/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	108	115	108	115	0.00
31/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	620	607	620	607	0.00
31/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	138	146	138	146	0.00
31/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	555	543	555	543	0.00
31/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	174	183	174	183	0.00
31/08/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4277	4254	4277	4254	0.00
31/08/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3277	3254	3277	3254	0.00
31/08/2009	ZAAD On 14-September-09	3.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2277	2254	2277	2254	0.00
31/08/2009	ZAAD On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1277	1254	1277	1254	0.00
31/08/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1724	1747	1724	1747	0.00
31/08/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3723	3746	3723	3746	0.00
31/08/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5723	5746	5723	5746	0.00
31/08/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7723	7746	7723	7746	0.00
31/08/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3286	3263	3286	3263	0.00
31/08/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2287	2264	2287	2264	0.00
31/08/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3716	3740	3716	3740	0.00
31/08/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5715	5738	5715	5738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7714	7738	7714	7738	0.00
31/08/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4282	4260	4282	4260	0.00
31/08/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3282	3260	3282	3260	0.00
31/08/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2286	2265	2286	2265	0.00
31/08/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	5	5	5	5	0.00
31/08/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1302	1280	1302	1280	0.00
31/08/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	20	20	20	20	0.00
31/08/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	70	70	70	70	0.00
31/08/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1788	1810	1788	1810	0.00
31/08/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	9	8	9	8	0.00
31/08/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3727	3748	3727	3748	0.00
31/08/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	2	3	2	3	0.00
31/08/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5721	5742	5721	5742	0.00
31/08/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7719	7741	7719	7741	0.00
31/08/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4227	4204	4227	4204	0.00
31/08/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3227	3204	3227	3204	0.00
31/08/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2227	2204	2227	2204	0.00
31/08/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1227	1204	1227	1204	0.00
31/08/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1774	1797	1774	1797	0.00
31/08/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3773	3796	3773	3796	0.00
31/08/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5773	5796	5773	5796	0.00
31/08/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7773	7796	7773	7796	0.00
31/08/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4186	4163	4186	4163	0.00
31/08/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3186	3163	3186	3163	0.00
31/08/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2187	2164	2187	2164	0.00
31/08/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1197	1174	1197	1174	0.00
31/08/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	11	12	11	12	0.00
31/08/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	13	16	13	16	0.00
31/08/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1827	1853	1827	1853	0.00
31/08/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3816	3839	3816	3839	0.00
31/08/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5815	5838	5815	5838	0.00
31/08/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7814	7838	7814	7838	0.00
31/08/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4182	4160	4182	4160	0.00
31/08/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3182	3161	3182	3161	0.00
31/08/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	1	0	1	0	0.00
31/08/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2187	2166	2187	2166	0.00
31/08/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	6	6	6	6	0.00
31/08/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1205	1183	1205	1183	0.00
31/08/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	23	23	23	23	0.00
31/08/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	65	65	65	65	0.00
31/08/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1884	1905	1884	1905	0.00
31/08/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	8	8	8	8	0.00
31/08/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3826	3847	3826	3847	0.00
31/08/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5821	5842	5821	5842	0.00
31/08/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7819	7841	7819	7841	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	4177	4154	4177	4154	0.00
31/08/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	3177	3154	3177	3154	0.00
31/08/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	2177	2154	2177	2154	0.00
31/08/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	1177	1155	1177	1155	0.00
31/08/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	1824	1847	1824	1847	0.00
31/08/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	3823	3846	3823	3846	0.00
31/08/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	5823	5846	5823	5846	0.00
31/08/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	7823	7846	7823	7846	0.00
31/08/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4132	4110	4132	4110	0.00
31/08/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3132	3111	3132	3111	0.00
31/08/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2138	2117	2138	2117	0.00
31/08/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	6	6	6	6	0.00
31/08/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1157	1135	1157	1135	0.00
31/08/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	25	25	25	25	0.00
31/08/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	63	63	63	63	0.00
31/08/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1931	1953	1931	1953	0.00
31/08/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	7	7	7	7	0.00
31/08/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3876	3897	3876	3897	0.00
31/08/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5871	5892	5871	5892	0.00
31/08/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7869	7891	7869	7891	0.00
31/08/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	4127	4104	4127	4104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	3127	3104	3127	3104	0.00
31/08/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	2127	2104	2127	2104	0.00
31/08/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	1127	1105	1127	1105	0.00
31/08/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	0	1	0	1	0.00
31/08/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	1874	1896	1874	1896	0.00
31/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3873	3896	3873	3896	0.00
31/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5873	5896	5873	5896	0.00
31/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7873	7896	7873	7896	0.00
31/08/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4136	4113	4136	4113	0.00
31/08/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3136	3113	3136	3113	0.00
31/08/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2137	2114	2137	2114	0.00
31/08/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	1	2	1	2	0.00
31/08/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1148	1125	1148	1125	0.00
31/08/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	12	13	12	13	0.00
31/08/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	12	15	12	15	0.00
31/08/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1876	1902	1876	1902	0.00
31/08/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3866	3889	3866	3889	0.00
31/08/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	1	0	1	0	0.00
31/08/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5865	5888	5865	5888	0.00
31/08/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7864	7888	7864	7888	0.00
31/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3873	3896	3873	3896	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5873	5896	5873	5896	0.00
31/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7873	7896	7873	7896	0.00
31/08/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4082	4060	4082	4060	0.00
31/08/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3082	3061	3082	3061	0.00
31/08/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2088	2067	2088	2067	0.00
31/08/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	7	7	7	7	0.00
31/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1108	1087	1108	1087	0.00
31/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	27	27	27	27	0.00
31/08/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	61	61	61	61	0.00
31/08/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1979	2001	1979	2001	0.00
31/08/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	7	7	7	7	0.00
31/08/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3925	3947	3925	3947	0.00
31/08/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5921	5942	5921	5942	0.00
31/08/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7919	7941	7919	7941	0.00
31/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1108	1087	1108	1087	0.00
31/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	27	27	27	27	0.00
31/08/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	4077	4054	4077	4054	0.00
31/08/2009	ZAAD On 14-September-09	2.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	2077	2054	2077	2054	0.00
31/08/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	1077	1055	1077	1055	0.00
31/08/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1924	1946	1924	1946	0.00
31/08/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	3923	3946	3923	3946	0.00
31/08/2009	ZAAD On 14-September-09	14.50	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
31/08/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	7923	7946	7923	7946	0.00
31/08/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4086	4063	4086	4063	0.00
31/08/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2087	2064	2087	2064	0.00
31/08/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1099	1077	1099	1077	0.00
31/08/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	13	14	13	14	0.00
31/08/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	11	14	11	14	0.00
31/08/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1926	1951	1926	1951	0.00
31/08/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3916	3939	3916	3939	0.00
31/08/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7914	7938	7914	7938	0.00
31/08/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	4027	4004	4027	4004	0.00
31/08/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	2027	2004	2027	2004	0.00
31/08/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	1028	1006	1028	1006	0.00
31/08/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	1	2	1	2	0.00
31/08/2009	ZAAD On 14-September-09	8.55	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	1974	1996	1974	1996	0.00
31/08/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	3973	3996	3973	3996	0.00
31/08/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	7973	7996	7973	7996	0.00
31/08/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4036	4013	4036	4013	0.00
31/08/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2038	2015	2038	2015	0.00
31/08/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1050	1028	1050	1028	0.00
31/08/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	15	16	15	16	0.00
31/08/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	11	13	11	13	0.00
31/08/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1975	2001	1975	2001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3966	3989	3966	3989	0.00
31/08/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7964	7988	7964	7988	0.00
31/08/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	3982	3960	3982	3960	0.00
31/08/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	2983	2962	2983	2962	0.00
31/08/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	1989	1968	1989	1968	0.00
31/08/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	8	8	8	8	0.00
31/08/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1013	995	1013	995	0.00
31/08/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	31	34	31	34	0.00
31/08/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	57	56	57	56	0.00
31/08/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	2076	2096	2076	2096	0.00
31/08/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	6	6	6	6	0.00
31/08/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	4025	4046	4025	4046	0.00
31/08/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	6021	6042	6021	6042	0.00
31/08/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	8019	8041	8019	8041	0.00
31/08/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	3977	3954	3977	3954	0.00
31/08/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	2977	2954	2977	2954	0.00
31/08/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	1977	1954	1977	1954	0.00
31/08/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	978	956	978	956	0.00
31/08/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	1	2	1	2	0.00
31/08/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	0	1	0	1	0.00
31/08/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	2024	2046	2024	2046	0.00
31/08/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	4023	4046	4023	4046	0.00
31/08/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	6023	6046	6023	6046	0.00
31/08/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	8023	8046	8023	8046	0.00
31/08/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	3986	3963	3986	3963	0.00
31/08/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	2986	2963	2986	2963	0.00
31/08/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	1988	1965	1988	1965	0.00
31/08/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1002	981	1002	981	0.00
31/08/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	16	19	16	19	0.00
31/08/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	10	12	10	12	0.00
31/08/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	2024	2050	2024	2050	0.00
31/08/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	4016	4039	4016	4039	0.00
31/08/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	6015	6038	6015	6038	0.00
31/08/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	8014	8038	8014	8038	0.00
31/08/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4032	4010	4032	4010	0.00
31/08/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3033	3011	3033	3011	0.00
31/08/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2039	2018	2039	2018	0.00
31/08/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	7	8	7	8	0.00
31/08/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1060	1039	1060	1039	0.00
31/08/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	29	29	29	29	0.00
31/08/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	59	59	59	59	0.00
31/08/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	2027	2049	2027	2049	0.00
31/08/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	7	6	7	6	0.00
31/08/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3975	3996	3975	3996	0.00
31/08/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5971	5992	5971	5992	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7969	7991	7969	7991	0.00
31/08/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4236	4213	4236	4213	0.00
31/08/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3236	3213	3236	3213	0.00
31/08/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2237	2214	2237	2214	0.00
31/08/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1246	1223	1246	1223	0.00
31/08/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	10	10	10	10	0.00
31/08/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	14	17	14	17	0.00
31/08/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1778	1804	1778	1804	0.00
31/08/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3766	3790	3766	3790	0.00
31/08/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5765	5788	5765	5788	0.00
31/08/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7764	7788	7764	7788	0.00
31/08/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4232	4210	4232	4210	0.00
31/08/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3232	3210	3232	3210	0.00
31/08/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	1	0	1	0	0.00
31/08/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2237	2216	2237	2216	0.00
31/08/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	5	5	5	5	0.00
31/08/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1253	1232	1253	1232	0.00
31/08/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	22	22	22	22	0.00
31/08/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	67	68	67	68	0.00
31/08/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1836	1858	1836	1858	0.00
31/08/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	8	8	8	8	0.00
31/08/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3777	3798	3777	3798	0.00
31/08/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5771	5792	5771	5792	0.00
31/08/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7769	7791	7769	7791	0.00
31/08/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	3936	3913	3936	3913	0.00
31/08/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	2936	2913	2936	2913	0.00
31/08/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	1938	1915	1938	1915	0.00
31/08/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	2	3	2	3	0.00
31/08/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	955	935	955	935	0.00
31/08/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	19	22	19	22	0.00
31/08/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	9	12	9	12	0.00
31/08/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	2074	2099	2074	2099	0.00
31/08/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	4066	4089	4066	4089	0.00
31/08/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	6065	6088	6065	6088	0.00
31/08/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	8064	8088	8064	8088	0.00
31/08/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	3932	3910	3932	3910	0.00
31/08/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	2933	2912	2933	2912	0.00
31/08/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	1940	1919	1940	1919	0.00
31/08/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	8	9	8	9	0.00
31/08/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	969	951	969	951	0.00
31/08/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	37	41	37	41	0.00
31/08/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	54	53	54	53	0.00
31/08/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	2123	2143	2123	2143	0.00
31/08/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	6	6	6	6	0.00
31/08/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	4075	4096	4075	4096	0.00
31/08/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	6071	6092	6071	6092	0.00
31/08/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	8069	8091	8069	8091	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	2.70	Call	Currency Future	3877	3854	3877	3854	0.00
31/08/2009	ZAAD On 14-September-09	2.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.70	Call	Currency Future	2877	2854	2877	2854	0.00
31/08/2009	ZAAD On 14-September-09	3.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.70	Call	Currency Future	1877	1854	1877	1854	0.00
31/08/2009	ZAAD On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.70	Call	Currency Future	879	857	879	857	0.00
31/08/2009	ZAAD On 14-September-09	5.70	Put	Currency Future	2	3	2	3	0.00
31/08/2009	ZAAD On 14-September-09	8.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.70	Put	Currency Future	2124	2146	2124	2146	0.00
31/08/2009	ZAAD On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.70	Put	Currency Future	4123	4146	4123	4146	0.00
31/08/2009	ZAAD On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.70	Put	Currency Future	6123	6146	6123	6146	0.00
31/08/2009	ZAAD On 14-September-09	14.70	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.70	Put	Currency Future	8123	8146	8123	8146	0.00
31/08/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	3886	3863	3886	3863	0.00
31/08/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	2886	2863	2886	2863	0.00
31/08/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	1888	1865	1888	1865	0.00
31/08/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	3	3	3	3	0.00
31/08/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	909	889	909	889	0.00
31/08/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	23	27	23	27	0.00
31/08/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	9	11	9	11	0.00
31/08/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	2123	2148	2123	2148	0.00
31/08/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	4116	4139	4116	4139	0.00
31/08/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	6115	6138	6115	6138	0.00
31/08/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	8114	8138	8114	8138	0.00
31/08/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3832	3810	3832	3810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2833	2812	2833	2812	0.00
31/08/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1841	1820	1841	1820	0.00
31/08/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	10	10	10	10	0.00
31/08/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	884	867	884	867	0.00
31/08/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	52	57	52	57	0.00
31/08/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	48	47	48	47	0.00
31/08/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2217	2237	2217	2237	0.00
31/08/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	6	6	6	6	0.00
31/08/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4174	4195	4174	4195	0.00
31/08/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6171	6192	6171	6192	0.00
31/08/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8169	8191	8169	8191	0.00
31/08/2009	ZAAD On 14-September-09	2.80	Call	Currency Future	3777	3754	3777	3754	0.00
31/08/2009	ZAAD On 14-September-09	2.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.80	Call	Currency Future	2777	2754	2777	2754	0.00
31/08/2009	ZAAD On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.80	Call	Currency Future	1777	1754	1777	1754	0.00
31/08/2009	ZAAD On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.80	Put	Currency Future	2224	2246	2224	2246	0.00
31/08/2009	ZAAD On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.80	Put	Currency Future	4223	4246	4223	4246	0.00
31/08/2009	ZAAD On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.80	Put	Currency Future	6223	6246	6223	6246	0.00
31/08/2009	ZAAD On 14-September-09	14.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.80	Put	Currency Future	8223	8246	8223	8246	0.00
31/08/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3736	3713	3736	3713	0.00
31/08/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2736	2713	2736	2713	0.00
31/08/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1739	1716	1739	1716	0.00
31/08/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	3	4	3	4	0.00
31/08/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	7	9	7	9	0.00
31/08/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2272	2296	2272	2296	0.00
31/08/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4266	4289	4266	4289	0.00
31/08/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6265	6288	6265	6288	0.00
31/08/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8264	8288	8264	8288	0.00
31/08/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3732	3710	3732	3710	0.00
31/08/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2734	2712	2734	2712	0.00
31/08/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1742	1721	1742	1721	0.00
31/08/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	11	11	11	11	0.00
31/08/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	803	787	803	787	0.00
31/08/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	71	77	71	77	0.00
31/08/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	43	42	43	42	0.00
31/08/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2312	2332	2312	2332	0.00
31/08/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	5	5	5	5	0.00
31/08/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4274	4295	4274	4295	0.00
31/08/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6270	6292	6270	6292	0.00
31/08/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8269	8290	8269	8290	0.00
31/08/2009	ZAAD On 14-September-09	2.75	Call	Currency Future	3827	3804	3827	3804	0.00
31/08/2009	ZAAD On 14-September-09	2.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.75	Call	Currency Future	1827	1804	1827	1804	0.00
31/08/2009	ZAAD On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.75	Call	Currency Future	829	808	829	808	0.00
31/08/2009	ZAAD On 14-September-09	5.75	Put	Currency Future	2	3	2	3	0.00
31/08/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	2174	2196	2174	2196	0.00
31/08/2009	ZAAD On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.75	Put	Currency Future	4173	4196	4173	4196	0.00
31/08/2009	ZAAD On 14-September-09	14.75	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.75	Put	Currency Future	8173	8196	8173	8196	0.00
31/08/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3836	3813	3836	3813	0.00
31/08/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2836	2813	2836	2813	0.00
31/08/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1839	1816	1839	1816	0.00
31/08/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	3	3	3	3	0.00
31/08/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	863	844	863	844	0.00
31/08/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	28	31	28	31	0.00
31/08/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	8	10	8	10	0.00
31/08/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2172	2198	2172	2198	0.00
31/08/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4166	4189	4166	4189	0.00
31/08/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6165	6188	6165	6188	0.00
31/08/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8164	8188	8164	8188	0.00
31/08/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3786	3763	3786	3763	0.00
31/08/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1789	1766	1789	1766	0.00
31/08/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	3	3	3	3	0.00
31/08/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	818	799	818	799	0.00
31/08/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	33	37	33	37	0.00
31/08/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	8	10	8	10	0.00
31/08/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2222	2247	2222	2247	0.00
31/08/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	1	2	1	2	0.00
31/08/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4216	4239	4216	4239	0.00
31/08/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8214	8238	8214	8238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3782	3760	3782	3760	0.00
31/08/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2783	2762	2783	2762	0.00
31/08/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1792	1771	1792	1771	0.00
31/08/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	10	10	10	10	0.00
31/08/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	843	826	843	826	0.00
31/08/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	61	66	61	66	0.00
31/08/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	46	45	46	45	0.00
31/08/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2264	2285	2264	2285	0.00
31/08/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	5	5	5	5	0.00
31/08/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4224	4245	4224	4245	0.00
31/08/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6220	6242	6220	6242	0.00
31/08/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8219	8241	8219	8241	0.00
31/08/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	3882	3860	3882	3860	0.00
31/08/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	2883	2862	2883	2862	0.00
31/08/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	1890	1869	1890	1869	0.00
31/08/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	9	9	9	9	0.00
31/08/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	926	909	926	909	0.00
31/08/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	44	48	44	48	0.00
31/08/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	51	50	51	50	0.00
31/08/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2170	2190	2170	2190	0.00
31/08/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	6	6	6	6	0.00
31/08/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	4124	4146	4124	4146	0.00
31/08/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	6121	6142	6121	6142	0.00
31/08/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	1	1	1	1	0.00
31/08/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	8119	8141	8119	8141	0.00
31/08/2009	ZAAD On 14-September-09	2.65	Call	Currency Future	3927	3904	3927	3904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2009	ZAAD On 14-September-09	2.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	3.65	Call	Currency Future	2927	2904	2927	2904	0.00
31/08/2009	ZAAD On 14-September-09	3.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	4.65	Call	Currency Future	1927	1904	1927	1904	0.00
31/08/2009	ZAAD On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	5.65	Call	Currency Future	928	906	928	906	0.00
31/08/2009	ZAAD On 14-September-09	5.65	Put	Currency Future	2	2	2	2	0.00
31/08/2009	ZAAD On 14-September-09	8.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	8.65	Put	Currency Future	2074	2096	2074	2096	0.00
31/08/2009	ZAAD On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	10.65	Put	Currency Future	4073	4096	4073	4096	0.00
31/08/2009	ZAAD On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	12.65	Put	Currency Future	6073	6096	6073	6096	0.00
31/08/2009	ZAAD On 14-September-09	14.65	Call	Currency Future	0	0	0	0	0.00
31/08/2009	ZAAD On 14-September-09	14.65	Put	Currency Future	8073	8096	8073	8096	0.00