



Derivatives Monthly Statistics Report

For September 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10			Currency Future	7.8000	7.6687	7.7971	7.6687	26,927.00
30/09/2009	\$ / R On 14-June-10			Currency Future	7.9300	7.7977	7.9290	7.7977	16,447.00
30/09/2009	\$ / R On 13-September-10			Currency Future	8.0600	7.9265	8.0608	7.9265	0.00
30/09/2009	\$ / R On 14-December-09			Currency Future	7.6600	7.5378	7.6640	7.5378	344,357.00
30/09/2009	\$ / R On 13-December-10			Currency Future	8.1800	8.0408	8.1757	8.0408	0.00
30/09/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	737	644	737	644	0.00
30/09/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	140	175	140	175	0.00
30/09/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	460	392	460	392	279.00
30/09/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	313	373	313	373	0.00
30/09/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	410	354	410	354	0.00
30/09/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	363	435	363	435	0.00
30/09/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	164	146	164	146	0.00
30/09/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1067	1177	1067	1177	0.00
30/09/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	939	844	939	844	0.00
30/09/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	160	197	160	197	0.00
30/09/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	555	493	555	493	0.00
30/09/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	426	495	426	495	100.00
30/09/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	219	199	219	199	0.00
30/09/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1390	1501	1390	1501	0.00
30/09/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	647	586	647	586	0.00
30/09/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	536	610	536	610	0.00
30/09/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	501	412	501	412	0.00
30/09/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	87	124	87	124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	303	240	303	240	0.00
30/09/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	189	252	189	252	0.00
30/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	229	186	229	186	0.00
30/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	265	348	265	348	0.00
30/09/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	92	76	92	76	100.00
30/09/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	678	788	678	788	0.00
30/09/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	742	680	742	680	0.00
30/09/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	617	689	617	689	0.00
30/09/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	580	515	580	515	433.00
30/09/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	401	467	401	467	0.00
30/09/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	669	605	669	605	0.00
30/09/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	508	579	508	579	0.00
30/09/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	332	264	332	264	747.00
30/09/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	168	227	168	227	0.00
30/09/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	764	700	764	700	0.00
30/09/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	588	659	588	659	0.00
30/09/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	887	784	887	784	0.00
30/09/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	89	115	89	115	4,000.00
30/09/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	435	372	435	372	350.00
30/09/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	338	404	338	404	0.00
30/09/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	368	320	368	320	4,000.00
30/09/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	421	501	421	501	0.00
30/09/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	555	493	555	493	21,795.00
30/09/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	426	495	426	495	0.00
30/09/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	303	240	303	240	0.00
30/09/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	189	252	189	252	0.00
30/09/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	487	415	487	415	0.00
30/09/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	289	347	289	347	0.00
30/09/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	692	626	692	626	0.00
30/09/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	481	550	481	550	0.00
30/09/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	532	474	532	474	0.00
30/09/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	453	527	453	527	0.00
30/09/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	275	220	275	220	39.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	211	283	211	283	0.00
30/09/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	721	662	721	662	0.00
30/09/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	646	721	646	721	0.00
30/09/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	138	113	138	113	2,560.00
30/09/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	474	575	474	575	0.00
30/09/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	786	720	786	720	0.00
30/09/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	560	629	560	629	0.00
30/09/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	605	537	605	537	0.00
30/09/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	376	440	376	440	0.00
30/09/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	391	351	391	351	0.00
30/09/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	712	803	712	803	0.00
30/09/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	377	338	377	338	140.00
30/09/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	748	841	748	841	0.00
30/09/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	715	648	715	648	0.00
30/09/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	455	521	455	521	0.00
30/09/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	363	291	363	291	21.00
30/09/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	149	203	149	203	10.00
30/09/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	79	65	79	65	50.00
30/09/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	765	878	765	878	0.00
30/09/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	568	524	568	524	0.00
30/09/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	942	1033	942	1033	0.00
30/09/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	554	511	554	511	117.00
30/09/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	978	1070	978	1070	0.00
30/09/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	273	239	273	239	279.00
30/09/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	626	720	626	720	0.00
30/09/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	692	626	692	626	409.00
30/09/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	481	550	481	550	0.00
30/09/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	488	446	488	446	585.00
30/09/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	827	919	827	919	0.00
30/09/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	164	133	164	133	1,700.00
30/09/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	400	495	400	495	100.00
30/09/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	211	171	211	171	0.00
30/09/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	297	383	297	383	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	127	104	127	104	100.00
30/09/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	513	617	513	617	0.00
30/09/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	490	439	490	439	0.00
30/09/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	511	592	511	592	0.00
30/09/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	586	534	586	534	0.00
30/09/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	625	708	625	708	0.00
30/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	229	186	229	186	0.00
30/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	265	348	265	348	0.00
30/09/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	25	22	25	22	100.00
30/09/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1561	1684	1561	1684	0.00
30/09/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	682	628	682	628	0.00
30/09/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	707	787	707	787	0.00
30/09/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	435	372	435	372	0.00
30/09/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	338	404	338	404	0.00
30/09/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	32	29	32	29	18,339.00
30/09/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3285	3411	3285	3411	0.00
30/09/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	15	13	15	13	28,586.00
30/09/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4518	4644	4518	4644	0.00
30/09/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	514	440	514	440	15,890.00
30/09/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	267	322	267	322	0.00
30/09/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	387	337	387	337	0.00
30/09/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	390	468	390	468	0.00
30/09/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	196	173	196	173	15,890.00
30/09/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	899	1004	899	1004	0.00
30/09/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	114	103	114	103	18,339.00
30/09/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1467	1584	1467	1584	0.00
30/09/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	70	63	70	63	28,586.00
30/09/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2123	2245	2123	2245	0.00
30/09/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	50	46	50	46	29,759.00
30/09/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4271	4399	4271	4399	0.00
30/09/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	30	28	30	28	0.00
30/09/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5501	5631	5501	5631	0.00
30/09/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	5	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9576	9706	9576	9706	0.00
30/09/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	509	456	509	456	0.00
30/09/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	480	559	480	559	0.00
30/09/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	183	167	183	167	3,163.00
30/09/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1654	1770	1654	1770	0.00
30/09/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	604	551	604	551	0.00
30/09/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	593	674	593	674	0.00
30/09/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4536	4662	4536	4662	0.00
30/09/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5736	5862	5736	5862	0.00
30/09/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6936	7062	6936	7062	0.00
30/09/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	395	319	395	319	15,512.00
30/09/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	131	181	131	181	0.00
30/09/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	250	203	250	203	0.00
30/09/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	236	315	236	315	0.00
30/09/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	36	31	36	31	15,512.00
30/09/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1272	1393	1272	1393	0.00
30/09/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	701	645	701	645	0.00
30/09/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	675	754	675	754	0.00
30/09/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	226	198	226	198	0.00
30/09/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	779	879	779	879	0.00
30/09/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	80	74	80	74	0.00
30/09/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1933	2055	1933	2055	0.00
30/09/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	132	121	132	121	0.00
30/09/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2203	2324	2203	2324	0.00
30/09/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	657	585	657	585	0.00
30/09/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	328	387	328	387	0.00
30/09/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	472	423	472	423	0.00
30/09/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	543	625	543	625	0.00
30/09/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	350	315	350	315	0.00
30/09/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	821	917	821	917	0.00

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30/09/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	539	446	539	446	0.00
30/09/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	75	109	75	109	5,000.00
30/09/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	350	304	350	304	0.00
30/09/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	453	536	453	536	0.00
30/09/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	454	407	454	407	0.00
30/09/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	575	659	575	659	0.00
30/09/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	568	518	568	518	0.00
30/09/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	657	742	657	742	0.00
30/09/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	194	157	194	157	0.00
30/09/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	330	420	330	420	0.00
30/09/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	647	595	647	595	0.00
30/09/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	771	855	771	855	0.00
30/09/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	301	263	301	263	0.00
30/09/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	554	644	554	644	0.00
30/09/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	421	378	421	378	0.00
30/09/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	642	730	642	730	0.00
30/09/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	518	473	518	473	0.00
30/09/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	757	847	757	847	0.00
30/09/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	614	565	614	565	0.00
30/09/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	838	924	838	924	0.00
30/09/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	583	537	583	537	0.00
30/09/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	907	996	907	996	0.00
30/09/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	406	364	406	364	0.00
30/09/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	677	766	677	766	0.00
30/09/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	150	123	150	123	200.00
30/09/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	436	535	436	535	0.00
30/09/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	598	551	598	551	0.00
30/09/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	872	960	872	960	0.00
30/09/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	287	250	287	250	0.00
30/09/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	590	682	590	682	0.00
30/09/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	317	276	317	276	0.00
30/09/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	520	607	520	607	0.00
30/09/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	534	488	534	488	0.00

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30/09/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	723	811	723	811	0.00
30/09/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	150	123	150	123	0.00
30/09/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	436	535	436	535	0.00
30/09/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	260	227	260	227	0.00
30/09/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	663	759	663	759	0.00
30/09/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	363	327	363	327	0.00
30/09/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	784	879	784	879	0.00
30/09/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	117	96	117	96	0.00
30/09/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	553	658	553	658	0.00
30/09/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	326	294	326	294	0.00
30/09/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	897	996	897	996	0.00
30/09/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	100	82	100	82	87.00
30/09/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	636	744	636	744	0.00
30/09/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	206	181	206	181	0.00
30/09/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	858	962	858	962	0.00
30/09/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	304	274	304	274	0.00
30/09/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	975	1076	975	1076	0.00
30/09/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	215	189	215	189	0.00
30/09/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	818	920	818	920	0.00
30/09/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	338	304	338	304	0.00
30/09/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	859	956	859	956	0.00
30/09/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	315	284	315	284	0.00
30/09/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	936	1036	936	1036	0.00
30/09/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	100	82	100	82	0.00
30/09/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	636	744	636	744	0.00
30/09/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	294	265	294	265	0.00
30/09/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	1015	1117	1015	1117	0.00
30/09/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	237	207	237	207	0.00
30/09/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	739	838	739	838	0.00
30/09/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9,676.00
30/09/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5336	5462	5336	5462	0.00
30/09/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	3	2	3	2	260.00
30/09/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2889	3015	2889	3015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	1,184.00
30/09/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4636	4762	4636	4762	0.00
30/09/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	10	8	10	8	11,185.00
30/09/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2246	2370	2246	2370	0.00
30/09/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	206	187	206	187	21,795.00
30/09/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1477	1590	1477	1590	0.00
30/09/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	248	217	248	217	0.00
30/09/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	701	798	701	798	0.00
30/09/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	127	104	127	104	0.00
30/09/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	513	617	513	617	0.00
30/09/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	429	348	429	348	0.00
30/09/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	115	161	115	161	0.00
30/09/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	178	145	178	145	0.00
30/09/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	364	457	364	457	0.00
30/09/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	41	35	41	35	75.00
30/09/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1177	1297	1177	1297	0.00
30/09/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	47	40	47	40	0.00
30/09/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1083	1202	1083	1202	0.00
30/09/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	108	89	108	89	0.00
30/09/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	594	701	594	701	0.00
30/09/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	85	70	85	70	0.00
30/09/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	721	833	721	833	0.00
30/09/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	188	166	188	166	0.00
30/09/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	941	1047	941	1047	0.00
30/09/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	284	256	284	256	0.00
30/09/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	1055	1159	1055	1159	0.00
30/09/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	73	61	73	61	247.00
30/09/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	809	923	809	923	0.00
30/09/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	172	152	172	152	0.00
30/09/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1025	1133	1025	1133	0.00
30/09/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	265	240	265	240	0.00
30/09/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1136	1242	1136	1242	0.00
30/09/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	62	52	62	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
30/09/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	898	1015	898	1015	0.00
30/09/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	58	49	58	49	0.00
30/09/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	944	1061	944	1061	0.00
30/09/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	179	159	179	159	0.00
30/09/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	982	1090	982	1090	0.00
30/09/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	274	248	274	248	0.00
30/09/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1095	1200	1095	1200	0.00
30/09/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	67	56	67	56	0.00
30/09/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	853	969	853	969	0.00
30/09/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	85	70	85	70	0.00
30/09/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	721	833	721	833	0.00
30/09/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	67	56	67	56	0.00
30/09/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	853	969	853	969	0.00
30/09/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	79	65	79	65	0.00
30/09/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	765	878	765	878	0.00
30/09/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	18	16	18	16	3,000.00
30/09/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1854	1978	1854	1978	0.00
30/09/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	58	49	58	49	0.00
30/09/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	944	1061	944	1061	0.00
30/09/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	256	232	256	232	0.00
30/09/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1177	1285	1177	1285	0.00
30/09/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	54	46	54	46	0.00
30/09/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	990	1108	990	1108	0.00
30/09/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	157	140	157	140	0.00
30/09/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1110	1221	1110	1221	0.00
30/09/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	54	46	54	46	0.00
30/09/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	990	1108	990	1108	0.00
30/09/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	139	124	139	124	0.00
30/09/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1242	1355	1242	1355	0.00
30/09/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	233	211	233	211	0.00
30/09/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1304	1414	1304	1414	0.00
30/09/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	44	37	44	37	0.00
30/09/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1130	1249	1130	1249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	248	225	248	225	0.00
30/09/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1219	1327	1219	1327	0.00
30/09/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	50	43	50	43	0.00
30/09/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1036	1155	1036	1155	0.00
30/09/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	225	205	225	205	0.00
30/09/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1346	1457	1346	1457	0.00
30/09/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	123	110	123	110	0.00
30/09/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1376	1492	1376	1492	0.00
30/09/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	33	29	33	29	0.00
30/09/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1319	1441	1319	1441	0.00
30/09/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	212	193	212	193	21,978.00
30/09/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1433	1545	1433	1545	0.00
30/09/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	36	31	36	31	0.00
30/09/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1272	1393	1272	1393	0.00
30/09/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	133	119	133	119	0.00
30/09/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1286	1400	1286	1400	0.00
30/09/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	38	33	38	33	0.00
30/09/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1224	1345	1224	1345	0.00
30/09/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	145	129	145	129	0.00
30/09/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1198	1310	1198	1310	0.00
30/09/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	240	218	240	218	0.00
30/09/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1261	1370	1261	1370	0.00
30/09/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	47	40	47	40	0.00
30/09/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1083	1202	1083	1202	0.00
30/09/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	31	27	31	27	0.00
30/09/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1367	1489	1367	1489	0.00
30/09/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	102	92	102	92	0.00
30/09/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1605	1724	1605	1724	0.00
30/09/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	26	23	26	23	0.00
30/09/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1512	1635	1512	1635	0.00
30/09/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	95	86	95	86	0.00
30/09/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1698	1818	1698	1818	0.00
30/09/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	173	159	173	159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1744	1861	1744	1861	0.00
30/09/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	22	19	22	19	0.00
30/09/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1658	1782	1658	1782	0.00
30/09/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	86	78	86	78	0.00
30/09/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1838	1960	1838	1960	0.00
30/09/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	159	147	159	147	0.00
30/09/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1880	1999	1880	1999	0.00
30/09/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	20	18	20	18	0.00
30/09/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1756	1880	1756	1880	0.00
30/09/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	19	17	19	17	0.00
30/09/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1805	1929	1805	1929	0.00
30/09/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	92	83	92	83	0.00
30/09/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1744	1865	1744	1865	0.00
30/09/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	168	154	168	154	0.00
30/09/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1789	1907	1789	1907	0.00
30/09/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	22	19	22	19	0.00
30/09/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1658	1782	1658	1782	0.00
30/09/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	80	74	80	74	0.00
30/09/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1933	2055	1933	2055	0.00
30/09/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	151	139	151	139	0.00
30/09/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1972	2092	1972	2092	0.00
30/09/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	17	15	17	15	0.00
30/09/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1903	2027	1903	2027	0.00
30/09/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	164	150	164	150	0.00
30/09/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1835	1953	1835	1953	0.00
30/09/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	25	23	25	23	0.00
30/09/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3728	3855	3728	3855	0.00
30/09/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	56	52	56	52	21,978.00
30/09/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	4027	4154	4027	4154	0.00
30/09/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	19	17	19	17	0.00
30/09/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1805	1929	1805	1929	0.00
30/09/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	83	76	83	76	0.00
30/09/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1886	2007	1886	2007	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	155	143	155	143	0.00
30/09/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1926	2045	1926	2045	0.00
30/09/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	68	61	68	61	0.00
30/09/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2171	2292	2171	2292	0.00
30/09/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	12	10	12	10	0.00
30/09/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2148	2272	2148	2272	0.00
30/09/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	61	55	61	55	0.00
30/09/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2313	2436	2313	2436	0.00
30/09/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	122	112	122	112	0.00
30/09/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2343	2464	2343	2464	0.00
30/09/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	51	46	51	46	0.00
30/09/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2554	2677	2554	2677	0.00
30/09/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	107	98	107	98	0.00
30/09/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2578	2701	2578	2701	0.00
30/09/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	6	5	6	5	0.00
30/09/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2492	2617	2492	2617	0.00
30/09/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	58	53	58	53	0.00
30/09/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2361	2484	2361	2484	0.00
30/09/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	118	109	118	109	0.00
30/09/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2389	2511	2389	2511	0.00
30/09/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	8	7	8	7	0.00
30/09/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2344	2469	2344	2469	0.00
30/09/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	65	59	65	59	0.00
30/09/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2218	2340	2218	2340	0.00
30/09/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	129	118	129	118	0.00
30/09/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2250	2370	2250	2370	0.00
30/09/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	11	9	11	9	0.00
30/09/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2197	2321	2197	2321	0.00
30/09/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	183	167	183	167	26,596.00
30/09/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1654	1770	1654	1770	0.00
30/09/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	65	59	65	59	0.00
30/09/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2218	2340	2218	2340	0.00
30/09/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	11	9	11	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
30/09/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2197	2321	2197	2321	0.00
30/09/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	56	51	56	51	0.00
30/09/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2409	2532	2409	2532	0.00
30/09/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	7	6	7	6	0.00
30/09/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2393	2518	2393	2518	0.00
30/09/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	56	51	56	51	0.00
30/09/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2409	2532	2409	2532	0.00
30/09/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	44	41	44	41	0.00
30/09/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2747	2872	2747	2872	0.00
30/09/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	4	3	4	3	0.00
30/09/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2690	2816	2690	2816	0.00
30/09/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	43	39	43	39	0.00
30/09/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2796	2921	2796	2921	0.00
30/09/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2789	2915	2789	2915	0.00
30/09/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	46	42	46	42	0.00
30/09/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2699	2823	2699	2823	0.00
30/09/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	42	38	42	38	0.00
30/09/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2845	2969	2845	2969	0.00
30/09/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2839	2965	2839	2965	0.00
30/09/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	38	35	38	35	0.00
30/09/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2991	3116	2991	3116	0.00
30/09/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	3	2	3	2	0.00
30/09/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2939	3064	2939	3064	0.00
30/09/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	33	30	33	30	0.00
30/09/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3236	3361	3236	3361	0.00
30/09/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	2	1	2	1	0.00
30/09/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3138	3264	3138	3264	0.00
30/09/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	28	26	28	26	0.00
30/09/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3481	3608	3481	3608	0.00
30/09/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3387	3513	3387	3513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	29	27	29	27	0.00
30/09/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3432	3558	3432	3558	0.00
30/09/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3337	3463	3337	3463	0.00
30/09/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	31	28	31	28	0.00
30/09/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3334	3460	3334	3460	0.00
30/09/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3237	3363	3237	3363	0.00
30/09/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	30	28	30	28	0.00
30/09/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3383	3509	3383	3509	0.00
30/09/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	36	33	36	33	0.00
30/09/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3089	3214	3089	3214	0.00
30/09/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	5	4	5	4	0.00
30/09/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2641	2766	2641	2766	0.00
30/09/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	4	3	4	3	0.00
30/09/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2740	2865	2740	2865	0.00
30/09/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	37	34	37	34	0.00
30/09/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3040	3165	3040	3165	0.00
30/09/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2988	3114	2988	3114	0.00
30/09/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	3088	3214	3088	3214	0.00
30/09/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	2	1	2	1	0.00
30/09/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3138	3264	3138	3264	0.00
30/09/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	34	31	34	31	0.00
30/09/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3187	3312	3187	3312	0.00
30/09/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	32	29	32	29	0.00
30/09/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3285	3411	3285	3411	0.00
30/09/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	35	32	35	32	0.00
30/09/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3138	3263	3138	3263	0.00
30/09/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	39	36	39	36	0.00
30/09/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2942	3067	2942	3067	0.00
30/09/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2541	2667	2541	2667	0.00
30/09/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	42	38	42	38	0.00
30/09/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2845	2969	2845	2969	0.00
30/09/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	7	5	7	5	0.00
30/09/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2443	2568	2443	2568	0.00
30/09/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	37	34	37	34	0.00
30/09/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3040	3165	3040	3165	0.00
30/09/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	28	26	28	26	0.00
30/09/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3531	3657	3531	3657	0.00
30/09/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	26	24	26	24	0.00
30/09/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3669	3795	3669	3795	0.00
30/09/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	27	25	27	25	0.00
30/09/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3580	3706	3580	3706	0.00
30/09/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	3	2	3	2	9,530.00
30/09/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2889	3015	2889	3015	0.00
30/09/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	27	25	27	25	0.00
30/09/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3580	3706	3580	3706	0.00
30/09/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	3038	3164	3038	3164	0.00
30/09/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	26	24	26	24	0.00
30/09/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3629	3756	3629	3756	0.00
30/09/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	23	22	23	22	0.00
30/09/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3876	4003	3876	4003	0.00
30/09/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	26	24	26	24	0.00
30/09/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3679	3805	3679	3805	0.00
30/09/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	22	20	22	20	0.00
30/09/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3975	4101	3975	4101	0.00
30/09/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	24	23	24	23	0.00
30/09/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3777	3904	3777	3904	0.00
30/09/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	24	22	24	22	0.00
30/09/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3827	3953	3827	3953	0.00
30/09/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	7	5	7	5	0.00
30/09/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2443	2568	2443	2568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3487	3613	3487	3613	0.00
30/09/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3437	3563	3437	3563	0.00
30/09/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3637	3763	3637	3763	0.00
30/09/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3537	3663	3537	3663	0.00
30/09/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	10,100.00
30/09/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4636	4762	4636	4762	0.00
30/09/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3936	4063	3936	4063	0.00
30/09/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3836	3963	3836	3963	0.00
30/09/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4336	4462	4336	4462	0.00
30/09/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4736	4862	4736	4862	0.00
30/09/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5136	5262	5136	5262	0.00
30/09/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5536	5662	5536	5662	0.00
30/09/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4236	4362	4236	4362	0.00
30/09/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	5036	5162	5036	5162	0.00
30/09/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5436	5562	5436	5562	0.00
30/09/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	28	24	28	24	0.00
30/09/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1464	1586	1464	1586	0.00
30/09/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	14	12	14	12	0.00
30/09/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2050	2174	2050	2174	0.00
30/09/2009	\$ / R On 14-December-09	12.10	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
30/09/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4436	4562	4436	4562	0.00
30/09/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5636	5762	5636	5762	0.00
30/09/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	16	14	16	14	0.00
30/09/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1952	2076	1952	2076	0.00
30/09/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	5	5	5	5	0.00
30/09/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2541	2667	2541	2667	0.00
30/09/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	1	0	1	0	0.00
30/09/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3737	3863	3737	3863	0.00
30/09/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4936	5062	4936	5062	0.00
30/09/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	41	35	41	35	0.00
30/09/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1177	1297	1177	1297	0.00
30/09/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4136	4262	4136	4262	0.00
30/09/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5936	6062	5936	6062	0.00
30/09/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4836	4962	4836	4962	0.00
30/09/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5436	5562	5436	5562	0.00
30/09/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	6036	6162	6036	6162	0.00
30/09/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	4036	4162	4036	4162	0.00
30/09/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5236	5362	5236	5362	0.00
30/09/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5836	5962	5836	5962	0.00
30/09/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5136	5262	5136	5262	0.00
30/09/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	21	18	21	18	0.00
30/09/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1707	1831	1707	1831	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	9	7	9	7	0.00
30/09/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2295	2419	2295	2419	0.00
30/09/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	4086	4212	4086	4212	0.00
30/09/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4686	4812	4686	4812	0.00
30/09/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5286	5412	5286	5412	0.00
30/09/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5886	6012	5886	6012	0.00
30/09/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4136	4262	4136	4262	0.00
30/09/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	23	21	23	21	0.00
30/09/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1609	1733	1609	1733	0.00
30/09/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3387	3513	3387	3513	0.00
30/09/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3986	4113	3986	4113	0.00
30/09/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4586	4712	4586	4712	0.00
30/09/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5186	5312	5186	5312	0.00
30/09/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	28	24	28	24	0.00
30/09/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1464	1586	1464	1586	0.00
30/09/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4436	4562	4436	4562	0.00
30/09/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	75	68	75	68	0.00
30/09/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	2028	2150	2028	2150	0.00
30/09/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	61	55	61	55	0.00
30/09/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2313	2436	2313	2436	0.00
30/09/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	53	48	53	48	0.00
30/09/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2505	2629	2505	2629	0.00
30/09/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	49	45	49	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
30/09/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2602	2726	2602	2726	0.00
30/09/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	12	10	12	10	0.00
30/09/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4765	4892	4765	4892	0.00
30/09/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	13	11	13	11	0.00
30/09/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2099	2223	2099	2223	0.00
30/09/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3287	3413	3287	3413	0.00
30/09/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3886	4013	3886	4013	0.00
30/09/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4486	4612	4486	4612	0.00
30/09/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5586	5712	5586	5712	0.00
30/09/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	89	81	89	81	0.00
30/09/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1791	1912	1791	1912	0.00
30/09/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	24	22	24	22	0.00
30/09/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3827	3953	3827	3953	0.00
30/09/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	5	4	5	4	0.00
30/09/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5908	6036	5908	6036	0.00
30/09/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3637	3763	3637	3763	0.00
30/09/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	98	89	98	89	0.00
30/09/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1651	1770	1651	1770	0.00
30/09/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	36	33	36	33	0.00
30/09/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3089	3214	3089	3214	0.00
30/09/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	6	5	6	5	0.00
30/09/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5759	5886	5759	5886	0.00
30/09/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	106	96	106	96	0.00
30/09/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1559	1677	1559	1677	0.00
30/09/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	6	5	6	5	0.00
30/09/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5659	5787	5659	5787	0.00
30/09/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	38	33	38	33	0.00
30/09/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1224	1345	1224	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
30/09/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3587	3713	3587	3713	0.00
30/09/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4186	4312	4186	4312	0.00
30/09/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	110	99	110	99	0.00
30/09/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1513	1630	1513	1630	0.00
30/09/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	31	28	31	28	0.00
30/09/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3334	3460	3334	3460	0.00
30/09/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	6	5	6	5	0.00
30/09/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5609	5737	5609	5737	0.00
30/09/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	118	106	118	106	0.00
30/09/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1421	1538	1421	1538	0.00
30/09/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	7	6	7	6	0.00
30/09/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5510	5637	5510	5637	0.00
30/09/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	25	22	25	22	0.00
30/09/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1561	1684	1561	1684	0.00
30/09/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	1	0	1	0	0.00
30/09/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3687	3813	3687	3813	0.00
30/09/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4286	4412	4286	4412	0.00
30/09/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4886	5012	4886	5012	0.00
30/09/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	6086	6212	6086	6212	0.00
30/09/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	21	18	21	18	0.00
30/09/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4074	4200	4074	4200	0.00
30/09/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	4	3	4	3	0.00
30/09/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6157	6285	6157	6285	0.00
30/09/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4236	4362	4236	4362	0.00
30/09/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	78	71	78	71	0.00
30/09/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1981	2102	1981	2102	0.00
30/09/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	23	21	23	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3926	4052	3926	4052	0.00
30/09/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	22	19	22	19	0.00
30/09/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4025	4150	4025	4150	0.00
30/09/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	4	3	4	3	0.00
30/09/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	6107	6235	6107	6235	0.00
30/09/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6236	6362	6236	6362	0.00
30/09/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	21	18	21	18	0.00
30/09/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4074	4200	4074	4200	0.00
30/09/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	19	17	19	17	0.00
30/09/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4172	4298	4172	4298	0.00
30/09/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	18	16	18	16	0.00
30/09/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4271	4397	4271	4397	0.00
30/09/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6356	6484	6356	6484	0.00
30/09/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6136	6262	6136	6262	0.00
30/09/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	73	66	73	66	0.00
30/09/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2076	2197	2076	2197	0.00
30/09/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	28	26	28	26	0.00
30/09/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3531	3657	3531	3657	0.00
30/09/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	22	19	22	19	0.00
30/09/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4025	4150	4025	4150	0.00
30/09/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	20	18	20	18	0.00
30/09/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4123	4249	4123	4249	0.00
30/09/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	4	3	4	3	0.00
30/09/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6207	6334	6207	6334	0.00
30/09/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4186	4312	4186	4312	0.00
30/09/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4786	4912	4786	4912	0.00
30/09/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5986	6112	5986	6112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	5	4	5	4	0.00
30/09/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	6008	6135	6008	6135	0.00
30/09/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6336	6462	6336	6462	0.00
30/09/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	102	92	102	92	0.00
30/09/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1605	1724	1605	1724	0.00
30/09/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	6	5	6	5	0.00
30/09/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5709	5836	5709	5836	0.00
30/09/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	151	134	151	134	0.00
30/09/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1154	1265	1154	1265	0.00
30/09/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	7	6	7	6	0.00
30/09/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5410	5538	5410	5538	0.00
30/09/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	133	119	133	119	0.00
30/09/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1286	1400	1286	1400	0.00
30/09/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	40	37	40	37	0.00
30/09/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2893	3018	2893	3018	0.00
30/09/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	30	28	30	28	0.00
30/09/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3383	3509	3383	3509	0.00
30/09/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	7	6	7	6	0.00
30/09/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5560	5687	5560	5687	0.00
30/09/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	35	32	35	32	0.00
30/09/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3138	3263	3138	3263	0.00
30/09/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	26	24	26	24	0.00
30/09/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3629	3756	3629	3756	0.00
30/09/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	6	5	6	5	0.00
30/09/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5809	5936	5809	5936	0.00
30/09/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	43	39	43	39	0.00
30/09/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2796	2921	2796	2921	0.00
30/09/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	40	37	40	37	0.00
30/09/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2893	3018	2893	3018	0.00
30/09/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	7	6	7	6	0.00
30/09/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5460	5587	5460	5587	0.00
30/09/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	128	115	128	115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1331	1446	1331	1446	0.00
30/09/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	5	5	5	5	0.00
30/09/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5858	5986	5858	5986	0.00
30/09/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3986	4113	3986	4113	0.00
30/09/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5186	5312	5186	5312	0.00
30/09/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6386	6512	6386	6512	0.00
30/09/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	8	7	8	7	0.00
30/09/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5361	5488	5361	5488	0.00
30/09/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	47	43	47	43	0.00
30/09/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2650	2774	2650	2774	0.00
30/09/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	9	7	9	7	0.00
30/09/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5212	5339	5212	5339	0.00
30/09/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5786	5912	5786	5912	0.00
30/09/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	49	45	49	45	0.00
30/09/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2602	2726	2602	2726	0.00
30/09/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	9	8	9	8	0.00
30/09/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5162	5289	5162	5289	0.00
30/09/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5686	5812	5686	5812	0.00
30/09/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	10	8	10	8	0.00
30/09/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	5063	5190	5063	5190	0.00
30/09/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	54	49	54	49	0.00
30/09/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2457	2581	2457	2581	0.00
30/09/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	51	46	51	46	0.00
30/09/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2554	2677	2554	2677	0.00
30/09/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	9	8	9	8	0.00
30/09/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5112	5239	5112	5239	0.00
30/09/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	63	57	63	57	0.00
30/09/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2266	2388	2266	2388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	13	11	13	11	0.00
30/09/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4715	4842	4715	4842	0.00
30/09/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	50	43	50	43	0.00
30/09/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1036	1155	1036	1155	0.00
30/09/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4986	5112	4986	5112	0.00
30/09/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5386	5512	5386	5512	0.00
30/09/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	73	66	73	66	0.00
30/09/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2076	2197	2076	2197	0.00
30/09/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	14	12	14	12	0.00
30/09/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4616	4743	4616	4743	0.00
30/09/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	539	446	539	446	0.00
30/09/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	75	109	75	109	0.00
30/09/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	333	290	333	290	0.00
30/09/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	486	571	486	571	0.00
30/09/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	14	12	14	12	0.00
30/09/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4567	4694	4567	4694	0.00
30/09/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	147	136	147	136	0.00
30/09/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2018	2138	2018	2138	0.00
30/09/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	140	128	140	128	0.00
30/09/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2111	2231	2111	2231	0.00
30/09/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	125	115	125	115	0.00
30/09/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2296	2417	2296	2417	0.00
30/09/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	112	103	112	103	0.00
30/09/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2483	2606	2483	2606	0.00
30/09/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	45	42	45	42	0.00
30/09/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4516	4644	4516	4644	0.00
30/09/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	144	132	144	132	0.00
30/09/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2065	2184	2065	2184	0.00
30/09/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	136	125	136	125	0.00
30/09/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2157	2277	2157	2277	0.00
30/09/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	115	106	115	106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2436	2558	2436	2558	0.00
30/09/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	109	101	109	101	0.00
30/09/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2530	2653	2530	2653	0.00
30/09/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	44	41	44	41	0.00
30/09/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4565	4693	4565	4693	0.00
30/09/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	140	128	140	128	0.00
30/09/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2111	2231	2111	2231	0.00
30/09/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	112	103	112	103	0.00
30/09/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2483	2606	2483	2606	0.00
30/09/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	101	94	101	94	0.00
30/09/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2672	2796	2672	2796	0.00
30/09/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	41	38	41	38	0.00
30/09/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4712	4841	4712	4841	0.00
30/09/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	33	29	33	29	0.00
30/09/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1319	1441	1319	1441	0.00
30/09/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	2	1	2	1	0.00
30/09/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3188	3313	3188	3313	0.00
30/09/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3886	4013	3886	4013	0.00
30/09/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5686	5812	5686	5812	0.00
30/09/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	58	53	58	53	0.00
30/09/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2361	2484	2361	2484	0.00
30/09/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	54	49	54	49	0.00
30/09/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2457	2581	2457	2581	0.00
30/09/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	11	9	11	9	0.00
30/09/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4914	5041	4914	5041	0.00
30/09/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	129	118	129	118	0.00
30/09/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2250	2370	2250	2370	0.00
30/09/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	109	101	109	101	0.00
30/09/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2530	2653	2530	2653	0.00
30/09/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	104	96	104	96	0.00
30/09/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2625	2748	2625	2748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	99	91	99	91	0.00
30/09/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2720	2844	2720	2844	0.00
30/09/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	94	87	94	87	0.00
30/09/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2815	2939	2815	2939	0.00
30/09/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	39	36	39	36	0.00
30/09/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4860	4988	4860	4988	0.00
30/09/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	464	379	464	379	0.00
30/09/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	100	142	100	142	0.00
30/09/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	70	63	70	63	0.00
30/09/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2123	2245	2123	2245	0.00
30/09/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	13	11	13	11	0.00
30/09/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4666	4793	4666	4793	0.00
30/09/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	144	132	144	132	0.00
30/09/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2065	2184	2065	2184	0.00
30/09/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	42	39	42	39	0.00
30/09/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4663	4791	4663	4791	0.00
30/09/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	78	71	78	71	0.00
30/09/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1981	2102	1981	2102	0.00
30/09/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	791	680	791	680	0.00
30/09/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	27	43	27	43	0.00
30/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	229	186	229	186	0.00
30/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	265	348	265	348	0.00
30/09/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	92	83	92	83	0.00
30/09/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1744	1865	1744	1865	0.00
30/09/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	14	12	14	12	0.00
30/09/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4567	4694	4567	4694	0.00
30/09/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	178	163	178	163	0.00
30/09/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1699	1815	1699	1815	0.00
30/09/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	136	125	136	125	0.00
30/09/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2157	2277	2157	2277	0.00
30/09/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	605	537	605	537	0.00
30/09/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	376	440	376	440	0.00
30/09/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	147	136	147	136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2018	2138	2018	2138	0.00
30/09/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	49	45	49	45	0.00
30/09/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4320	4448	4320	4448	0.00
30/09/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	837	724	837	724	0.00
30/09/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	23	36	23	36	0.00
30/09/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	6	5	6	5	0.00
30/09/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2492	2617	2492	2617	0.00
30/09/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	98	89	98	89	0.00
30/09/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1651	1770	1651	1770	0.00
30/09/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	15	13	15	13	0.00
30/09/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4468	4595	4468	4595	0.00
30/09/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	631	561	631	561	0.00
30/09/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	352	413	352	413	0.00
30/09/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	188	172	188	172	0.00
30/09/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1609	1724	1609	1724	0.00
30/09/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	178	163	178	163	0.00
30/09/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1699	1815	1699	1815	0.00
30/09/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	48	44	48	44	0.00
30/09/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4369	4497	4369	4497	0.00
30/09/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	747	638	747	638	0.00
30/09/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	33	51	33	51	0.00
30/09/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	211	171	211	171	0.00
30/09/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	297	383	297	383	0.00
30/09/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	5	4	5	4	0.00
30/09/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2591	2716	2591	2716	0.00
30/09/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4686	4812	4686	4812	0.00
30/09/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	747	638	747	638	0.00
30/09/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	33	51	33	51	0.00
30/09/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	883	767	883	767	0.00
30/09/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	19	30	19	30	0.00
30/09/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	543	466	543	466	0.00
30/09/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	246	297	246	297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	194	177	194	177	0.00
30/09/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1565	1679	1565	1679	0.00
30/09/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4114	3988	4114	3988	0.00
30/09/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2614	2488	2614	2488	0.00
30/09/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1122	998	1122	998	0.00
30/09/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	8	11	8	11	0.00
30/09/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7886	8012	7886	8012	0.00
30/09/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4147	4019	4147	4019	0.00
30/09/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2649	2521	2649	2521	0.00
30/09/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1187	1066	1187	1066	0.00
30/09/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	40	47	40	47	0.00
30/09/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	11	10	11	10	0.00
30/09/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4864	4991	4864	4991	0.00
30/09/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1	0	1	0	0.00
30/09/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7853	7982	7853	7982	0.00
30/09/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4179	4048	4179	4048	0.00
30/09/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	1	0	1	0.00
30/09/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2685	2554	2685	2554	0.00
30/09/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	6	6	6	6	0.00
30/09/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1254	1138	1254	1138	0.00
30/09/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	75	91	75	91	0.00
30/09/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	72	67	72	67	0.00
30/09/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3393	3519	3393	3519	0.00
30/09/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	22	20	22	20	0.00
30/09/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6343	6473	6343	6473	0.00
30/09/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	12	11	12	11	0.00
30/09/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7833	7963	7833	7963	0.00
30/09/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4364	4238	4364	4238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2864	2738	2864	2738	0.00
30/09/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1368	1243	1368	1243	0.00
30/09/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	4	5	4	5	0.00
30/09/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	194	157	194	157	0.00
30/09/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	330	420	330	420	0.00
30/09/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7636	7762	7636	7762	0.00
30/09/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4397	4269	4397	4269	0.00
30/09/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	2898	2770	2898	2770	0.00
30/09/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1421	1298	1421	1298	0.00
30/09/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	24	29	24	29	0.00
30/09/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7604	7732	7604	7732	0.00
30/09/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4429	4298	4429	4298	0.00
30/09/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	2933	2802	2933	2802	0.00
30/09/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	4	5	4	5	0.00
30/09/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1476	1355	1476	1355	0.00
30/09/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	47	57	47	57	0.00
30/09/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	80	74	80	74	0.00
30/09/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3151	3277	3151	3277	0.00
30/09/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	43	40	43	40	0.00
30/09/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4614	4742	4614	4742	0.00
30/09/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	25	23	25	23	0.00
30/09/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6096	6225	6096	6225	0.00
30/09/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	13	12	13	12	0.00
30/09/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7584	7714	7584	7714	0.00
30/09/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4986	5112	4986	5112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	668	580	668	580	0.00
30/09/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	171	212	171	212	0.00
30/09/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	118	106	118	106	0.00
30/09/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1421	1538	1421	1538	0.00
30/09/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	110	99	110	99	0.00
30/09/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1513	1630	1513	1630	0.00
30/09/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	83	76	83	76	0.00
30/09/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1886	2007	1886	2007	0.00
30/09/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	18	16	18	16	0.00
30/09/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4221	4348	4221	4348	0.00
30/09/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	805	720	805	720	0.00
30/09/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	226	272	226	272	0.00
30/09/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	199	182	199	182	0.00
30/09/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1520	1634	1520	1634	0.00
30/09/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	168	154	168	154	0.00
30/09/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1789	1907	1789	1907	0.00
30/09/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	57	53	57	53	0.00
30/09/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3978	4105	3978	4105	0.00
30/09/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2664	2538	2664	2538	0.00
30/09/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1666	1540	1666	1540	0.00
30/09/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	703	598	703	598	0.00
30/09/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	39	60	39	60	0.00
30/09/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2699	2571	2699	2571	0.00
30/09/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1710	1584	1710	1584	0.00
30/09/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	13	15	13	15	0.00
30/09/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	810	712	810	712	0.00
30/09/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	113	143	113	143	0.00
30/09/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	17	15	17	15	0.00
30/09/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4320	4446	4320	4446	0.00
30/09/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	8	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5311	5438	5311	5438	0.00
30/09/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2735	2604	2735	2604	0.00
30/09/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	6	6	6	6	0.00
30/09/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1754	1629	1754	1629	0.00
30/09/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	25	31	25	31	0.00
30/09/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	904	812	904	812	0.00
30/09/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	175	214	175	214	0.00
30/09/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	73	68	73	68	0.00
30/09/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3344	3471	3344	3471	0.00
30/09/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	33	30	33	30	0.00
30/09/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5304	5433	5304	5433	0.00
30/09/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1865	1739	1865	1739	0.00
30/09/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2849	2720	2849	2720	0.00
30/09/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	2	1	2	0.00
30/09/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1856	1730	1856	1730	0.00
30/09/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	9	11	9	11	0.00
30/09/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	926	822	926	822	0.00
30/09/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	79	103	79	103	0.00
30/09/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	1945	1818	1945	1818	0.00
30/09/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	16	20	16	20	0.00
30/09/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1049	947	1049	947	0.00
30/09/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	120	149	120	149	0.00
30/09/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	54	50	54	50	0.00
30/09/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4125	4252	4125	4252	0.00
30/09/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	35	33	35	33	0.00
30/09/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5106	5235	5106	5235	0.00
30/09/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1905	1779	1905	1779	0.00
30/09/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	8	10	8	10	0.00
30/09/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	967	860	967	860	0.00
30/09/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	70	91	70	91	0.00
30/09/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7486	7612	7486	7612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	69	64	69	64	0.00
30/09/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3490	3617	3490	3617	0.00
30/09/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	46	43	46	43	0.00
30/09/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4467	4595	4467	4595	0.00
30/09/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	31	29	31	29	0.00
30/09/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5452	5581	5452	5581	0.00
30/09/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	2914	2788	2914	2788	0.00
30/09/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	1915	1789	1915	1789	0.00
30/09/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	929	812	929	812	0.00
30/09/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	15	24	15	24	0.00
30/09/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7586	7712	7586	7712	0.00
30/09/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	2948	2820	2948	2820	0.00
30/09/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	1954	1828	1954	1828	0.00
30/09/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	7	9	7	9	0.00
30/09/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1008	900	1008	900	0.00
30/09/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	61	81	61	81	0.00
30/09/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2983	2852	2983	2852	0.00
30/09/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
30/09/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1993	1865	1993	1865	0.00
30/09/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	14	18	14	18	0.00
30/09/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1087	983	1087	983	0.00
30/09/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	108	136	108	136	0.00
30/09/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	490	439	490	439	0.00
30/09/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	511	592	511	592	0.00
30/09/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	66	62	66	62	0.00
30/09/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3587	3714	3587	3714	0.00
30/09/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	30	28	30	28	0.00
30/09/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5551	5680	5551	5680	0.00
30/09/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2814	2688	2814	2688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1815	1689	1815	1689	0.00
30/09/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	1	2	1	2	0.00
30/09/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7686	7812	7686	7812	0.00
30/09/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2834	2703	2834	2703	0.00
30/09/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	5	5	5	5	0.00
30/09/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1849	1723	1849	1723	0.00
30/09/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	20	25	20	25	0.00
30/09/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	975	878	975	878	0.00
30/09/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	146	180	146	180	0.00
30/09/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	437	392	437	392	0.00
30/09/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	608	694	608	694	0.00
30/09/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	96	89	96	89	0.00
30/09/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2767	2891	2767	2891	0.00
30/09/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	62	58	62	58	0.00
30/09/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3733	3861	3733	3861	0.00
30/09/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	28	27	28	27	0.00
30/09/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5699	5829	5699	5829	0.00
30/09/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2764	2638	2764	2638	0.00
30/09/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1765	1640	1765	1640	0.00
30/09/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	1	2	1	2	0.00
30/09/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7736	7862	7736	7862	0.00
30/09/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2749	2621	2749	2621	0.00
30/09/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1758	1633	1758	1633	0.00
30/09/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	11	14	11	14	0.00
30/09/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	848	747	848	747	0.00
30/09/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	101	129	101	129	0.00
30/09/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2784	2653	2784	2653	0.00
30/09/2009	\$ / R On 14-June-10	5.15	Put	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
30/09/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1802	1676	1802	1676	0.00
30/09/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	23	28	23	28	0.00
30/09/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	61	57	61	57	0.00
30/09/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3782	3910	3782	3910	0.00
30/09/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	40	38	40	38	0.00
30/09/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4761	4890	4761	4890	0.00
30/09/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	28	26	28	26	0.00
30/09/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5749	5878	5749	5878	0.00
30/09/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	92	85	92	85	0.00
30/09/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2863	2987	2863	2987	0.00
30/09/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	60	56	60	56	0.00
30/09/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3831	3959	3831	3959	0.00
30/09/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	40	37	40	37	0.00
30/09/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4811	4939	4811	4939	0.00
30/09/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	27	26	27	26	0.00
30/09/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5798	5928	5798	5928	0.00
30/09/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	65	61	65	61	0.00
30/09/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3636	3763	3636	3763	0.00
30/09/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	29	27	29	27	0.00
30/09/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5600	5730	5600	5730	0.00
30/09/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3014	2888	3014	2888	0.00
30/09/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2015	1889	2015	1889	0.00
30/09/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1024	904	1024	904	0.00
30/09/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	10	16	10	16	0.00
30/09/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3048	2920	3048	2920	0.00
30/09/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2053	1926	2053	1926	0.00
30/09/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	6	7	6	7	0.00
30/09/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1096	981	1096	981	0.00
30/09/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	49	63	49	63	0.00
30/09/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3033	2902	3033	2902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	4	4	4	4	0.00
30/09/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2042	1913	2042	1913	0.00
30/09/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	13	16	13	16	0.00
30/09/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1126	1020	1126	1020	0.00
30/09/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	97	123	97	123	0.00
30/09/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	107	98	107	98	0.00
30/09/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2578	2701	2578	2701	0.00
30/09/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	68	63	68	63	0.00
30/09/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3539	3665	3539	3665	0.00
30/09/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3064	2938	3064	2938	0.00
30/09/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2065	1939	2065	1939	0.00
30/09/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1073	951	1073	951	0.00
30/09/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	9	13	9	13	0.00
30/09/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7436	7562	7436	7562	0.00
30/09/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3098	2970	3098	2970	0.00
30/09/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2102	1975	2102	1975	0.00
30/09/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	6	5	6	0.00
30/09/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1141	1023	1141	1023	0.00
30/09/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	44	55	44	55	0.00
30/09/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	16	14	16	14	0.00
30/09/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4419	4545	4419	4545	0.00
30/09/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3083	2952	3083	2952	0.00
30/09/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	4	4	4	4	0.00
30/09/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2091	1962	2091	1962	0.00
30/09/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	12	14	12	14	0.00
30/09/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1168	1058	1168	1058	0.00
30/09/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	89	110	89	110	0.00
30/09/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3132	3001	3132	3001	0.00
30/09/2009	\$ / R On 14-June-10	4.80	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
30/09/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2140	2010	2140	2010	0.00
30/09/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	11	12	11	12	0.00
30/09/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1211	1097	1211	1097	0.00
30/09/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	82	99	82	99	0.00
30/09/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	70	66	70	66	0.00
30/09/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3441	3568	3441	3568	0.00
30/09/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	47	43	47	43	0.00
30/09/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4418	4546	4418	4546	0.00
30/09/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	32	29	32	29	0.00
30/09/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5403	5532	5403	5532	0.00
30/09/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3214	3088	3214	3088	0.00
30/09/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2214	2088	2214	2088	0.00
30/09/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	1	0	1	0.00
30/09/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1220	1096	1220	1096	0.00
30/09/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	6	8	6	8	0.00
30/09/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	363	291	363	291	0.00
30/09/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	149	203	149	203	0.00
30/09/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	9	7	9	7	0.00
30/09/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2295	2419	2295	2419	0.00
30/09/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7286	7412	7286	7412	0.00
30/09/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3248	3119	3248	3119	0.00
30/09/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2251	2123	2251	2123	0.00
30/09/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	5	4	5	0.00
30/09/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1280	1158	1280	1158	0.00
30/09/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	33	39	33	39	0.00
30/09/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	8	7	8	7	0.00
30/09/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5261	5388	5261	5388	0.00
30/09/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3282	3151	3282	3151	0.00
30/09/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2289	2158	2289	2158	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	10	10	10	10	0.00
30/09/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1342	1224	1342	1224	0.00
30/09/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	63	76	63	76	0.00
30/09/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	75	70	75	70	0.00
30/09/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3296	3422	3296	3422	0.00
30/09/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	33	31	33	31	0.00
30/09/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5254	5383	5254	5383	0.00
30/09/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3314	3188	3314	3188	0.00
30/09/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2314	2188	2314	2188	0.00
30/09/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1318	1194	1318	1194	0.00
30/09/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	4	6	4	6	0.00
30/09/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7186	7312	7186	7312	0.00
30/09/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3298	3169	3298	3169	0.00
30/09/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2301	2173	2301	2173	0.00
30/09/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	4	4	4	4	0.00
30/09/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1327	1204	1327	1204	0.00
30/09/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	30	35	30	35	0.00
30/09/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3331	3200	3331	3200	0.00
30/09/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	2	3	2	3	0.00
30/09/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2338	2207	2338	2207	0.00
30/09/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	9	10	9	10	0.00
30/09/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1386	1267	1386	1267	0.00
30/09/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	57	69	57	69	0.00
30/09/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	76	71	76	71	0.00
30/09/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3247	3373	3247	3373	0.00
30/09/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	51	47	51	47	0.00
30/09/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4222	4350	4222	4350	0.00
30/09/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	34	32	34	32	0.00
30/09/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5205	5334	5205	5334	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3364	3238	3364	3238	0.00
30/09/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2364	2238	2364	2238	0.00
30/09/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7136	7262	7136	7262	0.00
30/09/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3398	3269	3398	3269	0.00
30/09/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2400	2272	2400	2272	0.00
30/09/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	3	4	3	4	0.00
30/09/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	603	521	603	521	0.00
30/09/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	206	252	206	252	0.00
30/09/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3381	3250	3381	3250	0.00
30/09/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	2	3	2	3	0.00
30/09/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2388	2257	2388	2257	0.00
30/09/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	9	9	9	9	0.00
30/09/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1431	1311	1431	1311	0.00
30/09/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	52	63	52	63	0.00
30/09/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	685	610	685	610	0.00
30/09/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	306	363	306	363	0.00
30/09/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	78	73	78	73	0.00
30/09/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3199	3325	3199	3325	0.00
30/09/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	52	49	52	49	0.00
30/09/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4173	4301	4173	4301	0.00
30/09/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	35	32	35	32	0.00
30/09/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5156	5285	5156	5285	0.00
30/09/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3414	3288	3414	3288	0.00
30/09/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2414	2288	2414	2288	0.00
30/09/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1417	1293	1417	1293	0.00
30/09/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	3	5	3	5	0.00
30/09/2009	\$ / R On 14-December-09	14.75	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
30/09/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	7086	7212	7086	7212	0.00
30/09/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3431	3300	3431	3300	0.00
30/09/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2437	2306	2437	2306	0.00
30/09/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	8	9	8	9	0.00
30/09/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	714	636	714	636	0.00
30/09/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	285	339	285	339	0.00
30/09/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3348	3219	3348	3219	0.00
30/09/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2351	2223	2351	2223	0.00
30/09/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	4	3	4	0.00
30/09/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1374	1251	1374	1251	0.00
30/09/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	27	32	27	32	0.00
30/09/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	572	493	572	493	0.00
30/09/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	225	274	225	274	0.00
30/09/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3198	3070	3198	3070	0.00
30/09/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2202	2074	2202	2074	0.00
30/09/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	5	5	5	5	0.00
30/09/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1233	1112	1233	1112	0.00
30/09/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	36	43	36	43	0.00
30/09/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3232	3101	3232	3101	0.00
30/09/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2239	2109	2239	2109	0.00
30/09/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	11	10	11	0.00
30/09/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1298	1181	1298	1181	0.00
30/09/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	69	83	69	83	0.00
30/09/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3448	3319	3448	3319	0.00
30/09/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2450	2322	2450	2322	0.00
30/09/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1469	1345	1469	1345	0.00
30/09/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	22	26	22	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	635	550	635	550	0.00
30/09/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	188	231	188	231	0.00
30/09/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	20	18	20	18	0.00
30/09/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6591	6720	6591	6720	0.00
30/09/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	64	60	64	60	0.00
30/09/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3685	3812	3685	3812	0.00
30/09/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	19	18	19	18	0.00
30/09/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6640	6770	6640	6770	0.00
30/09/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	19	17	19	17	0.00
30/09/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6690	6820	6690	6820	0.00
30/09/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3264	3138	3264	3138	0.00
30/09/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2264	2138	2264	2138	0.00
30/09/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1269	1145	1269	1145	0.00
30/09/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	5	7	5	7	0.00
30/09/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7236	7362	7236	7362	0.00
30/09/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3614	3488	3614	3488	0.00
30/09/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1616	1491	1616	1491	0.00
30/09/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	2	3	2	3	0.00
30/09/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	661	558	661	558	0.00
30/09/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	47	70	47	70	0.00
30/09/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6886	7012	6886	7012	0.00
30/09/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3598	3469	3598	3469	0.00
30/09/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2599	2471	2599	2471	0.00
30/09/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	2	3	2	3	0.00
30/09/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1613	1488	1613	1488	0.00
30/09/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	16	19	16	19	0.00
30/09/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3631	3499	3631	3499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2635	2505	2635	2505	0.00
30/09/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	6	7	6	7	0.00
30/09/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1660	1536	1660	1536	0.00
30/09/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	31	38	31	38	0.00
30/09/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	837	750	837	750	0.00
30/09/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	208	252	208	252	0.00
30/09/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	38	35	38	35	0.00
30/09/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4909	5038	4909	5038	0.00
30/09/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	22	20	22	20	0.00
30/09/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6393	6522	6393	6522	0.00
30/09/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3714	3588	3714	3588	0.00
30/09/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2714	2588	2714	2588	0.00
30/09/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1716	1590	1716	1590	0.00
30/09/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3786	3913	3786	3913	0.00
30/09/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6786	6912	6786	6912	0.00
30/09/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3697	3569	3697	3569	0.00
30/09/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	12	10	12	10	0.00
30/09/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4815	4941	4815	4941	0.00
30/09/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3680	3549	3680	3549	0.00
30/09/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	1	2	1	2	0.00
30/09/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1707	1582	1707	1582	0.00
30/09/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	28	35	28	35	0.00
30/09/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	870	780	870	780	0.00
30/09/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	191	232	191	232	0.00
30/09/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6286	6412	6286	6412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8286	8412	8286	8412	0.00
30/09/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6306	6434	6306	6434	0.00
30/09/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8303	8432	8303	8432	0.00
30/09/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	9	8	9	8	0.00
30/09/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8330	8461	8330	8461	0.00
30/09/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4386	4512	4386	4512	0.00
30/09/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8386	8512	8386	8512	0.00
30/09/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	3	2	3	2	0.00
30/09/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6406	6534	6406	6534	0.00
30/09/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8403	8532	8403	8532	0.00
30/09/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3581	3450	3581	3450	0.00
30/09/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2586	2455	2586	2455	0.00
30/09/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	7	7	7	7	0.00
30/09/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1614	1490	1614	1490	0.00
30/09/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	35	43	35	43	0.00
30/09/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	21	19	21	19	0.00
30/09/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6442	6572	6442	6572	0.00
30/09/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	9	8	9	8	0.00
30/09/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8430	8560	8430	8560	0.00
30/09/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3514	3388	3514	3388	0.00
30/09/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2514	2388	2514	2388	0.00
30/09/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1517	1391	1517	1391	0.00
30/09/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	3	4	3	4	0.00
30/09/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	578	482	578	482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	64	94	64	94	0.00
30/09/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6486	6612	6486	6612	0.00
30/09/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8486	8612	8486	8612	0.00
30/09/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3498	3369	3498	3369	0.00
30/09/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2500	2372	2500	2372	0.00
30/09/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1517	1392	1517	1392	0.00
30/09/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	19	23	19	23	0.00
30/09/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	3	2	3	2	0.00
30/09/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6506	6633	6506	6633	0.00
30/09/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8503	8632	8503	8632	0.00
30/09/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3481	3350	3481	3350	0.00
30/09/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2487	2356	2487	2356	0.00
30/09/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	8	8	8	8	0.00
30/09/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1522	1400	1522	1400	0.00
30/09/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	43	52	43	52	0.00
30/09/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	743	663	743	663	0.00
30/09/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	264	316	264	316	0.00
30/09/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	20	19	20	19	0.00
30/09/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6541	6671	6541	6671	0.00
30/09/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	8	7	8	7	0.00
30/09/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8529	8660	8529	8660	0.00
30/09/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6586	6712	6586	6712	0.00
30/09/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8586	8712	8586	8712	0.00
30/09/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6605	6733	6605	6733	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8603	8731	8603	8731	0.00
30/09/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	8	7	8	7	0.00
30/09/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8629	8759	8629	8759	0.00
30/09/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3464	3338	3464	3338	0.00
30/09/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2464	2338	2464	2338	0.00
30/09/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1467	1342	1467	1342	0.00
30/09/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	3	4	3	4	0.00
30/09/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6536	6662	6536	6662	0.00
30/09/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8536	8662	8536	8662	0.00
30/09/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	3	2	3	2	0.00
30/09/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6556	6683	6556	6683	0.00
30/09/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8553	8682	8553	8682	0.00
30/09/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	8	7	8	7	0.00
30/09/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8579	8709	8579	8709	0.00
30/09/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6736	6862	6736	6862	0.00
30/09/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8736	8862	8736	8862	0.00
30/09/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6755	6883	6755	6883	0.00
30/09/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8753	8881	8753	8881	0.00
30/09/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	92	85	92	85	0.00
30/09/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2863	2987	2863	2987	0.00
30/09/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	40	37	40	37	0.00
30/09/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4811	4939	4811	4939	0.00
30/09/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	18	17	18	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6789	6919	6789	6919	0.00
30/09/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	7	6	7	6	0.00
30/09/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8778	8909	8778	8909	0.00
30/09/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	18	17	18	17	0.00
30/09/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6789	6919	6789	6919	0.00
30/09/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8786	8912	8786	8912	0.00
30/09/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6805	6933	6805	6933	0.00
30/09/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8803	8931	8803	8931	0.00
30/09/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3182	3051	3182	3051	0.00
30/09/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2190	2059	2190	2059	0.00
30/09/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	11	12	11	12	0.00
30/09/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	90	83	90	83	0.00
30/09/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2911	3035	2911	3035	0.00
30/09/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	18	16	18	16	0.00
30/09/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6839	6969	6839	6969	0.00
30/09/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	7	6	7	6	0.00
30/09/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8828	8958	8828	8958	0.00
30/09/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3164	3038	3164	3038	0.00
30/09/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2164	2038	2164	2038	0.00
30/09/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	0	1	0	1	0.00
30/09/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1171	1047	1171	1047	0.00
30/09/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	7	9	7	9	0.00
30/09/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6836	6962	6836	6962	0.00
30/09/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8836	8962	8836	8962	0.00
30/09/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3148	3020	3148	3020	0.00
30/09/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2152	2024	2152	2024	0.00
30/09/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	5	6	5	6	0.00
30/09/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	2	1	2	1	0.00
30/09/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6855	6983	6855	6983	0.00
30/09/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8853	8981	8853	8981	0.00
30/09/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	88	81	88	81	0.00
30/09/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2959	3083	2959	3083	0.00
30/09/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	18	16	18	16	0.00
30/09/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6889	7018	6889	7018	0.00
30/09/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	7	6	7	6	0.00
30/09/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8878	9008	8878	9008	0.00
30/09/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6636	6762	6636	6762	0.00
30/09/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8636	8762	8636	8762	0.00
30/09/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6655	6783	6655	6783	0.00
30/09/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8653	8781	8653	8781	0.00
30/09/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	8	7	8	7	0.00
30/09/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8679	8809	8679	8809	0.00
30/09/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3664	3538	3664	3538	0.00
30/09/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8336	8462	8336	8462	0.00
30/09/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3647	3519	3647	3519	0.00
30/09/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1661	1536	1661	1536	0.00
30/09/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	14	17	14	17	0.00
30/09/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	773	677	773	677	0.00
30/09/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	126	159	126	159	0.00
30/09/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	16	14	16	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4369	4496	4369	4496	0.00
30/09/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8353	8482	8353	8482	0.00
30/09/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	9	8	9	8	0.00
30/09/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8380	8510	8380	8510	0.00
30/09/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3747	3619	3747	3619	0.00
30/09/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	4	3	4	3	0.00
30/09/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6257	6384	6257	6384	0.00
30/09/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8253	8382	8253	8382	0.00
30/09/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3730	3599	3730	3599	0.00
30/09/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	23	21	23	21	0.00
30/09/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6294	6423	6294	6423	0.00
30/09/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	10	9	10	9	0.00
30/09/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8281	8411	8281	8411	0.00
30/09/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3814	3688	3814	3688	0.00
30/09/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6186	6312	6186	6312	0.00
30/09/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8186	8312	8186	8312	0.00
30/09/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3797	3669	3797	3669	0.00
30/09/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2799	2670	2799	2670	0.00
30/09/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1807	1681	1807	1681	0.00
30/09/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	10	12	10	12	0.00
30/09/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8203	8332	8203	8332	0.00
30/09/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3780	3649	3780	3649	0.00
30/09/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	23	21	23	21	0.00
30/09/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6244	6373	6244	6373	0.00
30/09/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	10	9	10	9	0.00
30/09/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8231	8361	8231	8361	0.00
30/09/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3564	3438	3564	3438	0.00
30/09/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2564	2438	2564	2438	0.00
30/09/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1566	1441	1566	1441	0.00
30/09/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	2	3	2	3	0.00
30/09/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	619	519	619	519	0.00
30/09/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	55	82	55	82	0.00
30/09/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6436	6562	6436	6562	0.00
30/09/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8436	8562	8436	8562	0.00
30/09/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3548	3419	3548	3419	0.00
30/09/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2550	2421	2550	2421	0.00
30/09/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	2	3	2	3	0.00
30/09/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1565	1440	1565	1440	0.00
30/09/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	18	21	18	21	0.00
30/09/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	702	611	702	611	0.00
30/09/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	155	193	155	193	0.00
30/09/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	3	2	3	2	0.00
30/09/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6456	6584	6456	6584	0.00
30/09/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8453	8582	8453	8582	0.00
30/09/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3764	3638	3764	3638	0.00
30/09/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8236	8362	8236	8362	0.00
30/09/2009	\$ / R On 14-December-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
30/09/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6686	6812	6686	6812	0.00
30/09/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8686	8812	8686	8812	0.00
30/09/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6705	6833	6705	6833	0.00
30/09/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8703	8831	8703	8831	0.00
30/09/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3664	3530	3664	3530	0.00
30/09/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	4	4	4	4	0.00
30/09/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2674	2541	2674	2541	0.00
30/09/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	13	15	13	15	0.00
30/09/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1717	1594	1717	1594	0.00
30/09/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	57	67	57	67	0.00
30/09/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	933	849	933	849	0.00
30/09/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	272	322	272	322	0.00
30/09/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	181	169	181	169	0.00
30/09/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2520	2642	2520	2642	0.00
30/09/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	89	84	89	84	0.00
30/09/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4428	4557	4428	4557	0.00
30/09/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	50	47	50	47	0.00
30/09/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6389	6521	6389	6521	0.00
30/09/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	28	25	28	25	0.00
30/09/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8367	8499	8367	8499	0.00
30/09/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3683	3548	3683	3548	0.00
30/09/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	7	7	7	7	0.00
30/09/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2697	2564	2697	2564	0.00
30/09/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	22	24	22	24	0.00
30/09/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1763	1641	1763	1641	0.00
30/09/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	88	100	88	100	0.00
30/09/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	1016	931	1016	931	0.00
30/09/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	340	390	340	390	0.00
30/09/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	244	229	244	229	0.00
30/09/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2569	2689	2569	2689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	130	124	130	124	0.00
30/09/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4454	4583	4454	4583	0.00
30/09/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	79	75	79	75	0.00
30/09/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6403	6534	6403	6534	0.00
30/09/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	48	45	48	45	0.00
30/09/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8372	8504	8372	8504	0.00
30/09/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3814	3680	3814	3680	0.00
30/09/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2822	2689	2822	2689	0.00
30/09/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	11	12	11	12	0.00
30/09/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1854	1728	1854	1728	0.00
30/09/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	43	52	43	52	0.00
30/09/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	1028	937	1028	937	0.00
30/09/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	217	261	217	261	0.00
30/09/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	193	180	193	180	0.00
30/09/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2383	2504	2383	2504	0.00
30/09/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	94	88	94	88	0.00
30/09/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4283	4412	4283	4412	0.00
30/09/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	52	49	52	49	0.00
30/09/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6241	6373	6241	6373	0.00
30/09/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	30	27	30	27	0.00
30/09/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8219	8351	8219	8351	0.00
30/09/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3764	3630	3764	3630	0.00
30/09/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2773	2639	2773	2639	0.00
30/09/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	12	13	12	13	0.00
30/09/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1808	1683	1808	1683	0.00
30/09/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	48	57	48	57	0.00
30/09/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	995	907	995	907	0.00
30/09/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	235	280	235	280	0.00
30/09/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	189	176	189	176	0.00
30/09/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2428	2550	2428	2550	0.00
30/09/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	92	87	92	87	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4331	4460	4331	4460	0.00
30/09/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	51	48	51	48	0.00
30/09/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6290	6422	6290	6422	0.00
30/09/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	29	27	29	27	0.00
30/09/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8268	8400	8268	8400	0.00
30/09/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3782	3647	3782	3647	0.00
30/09/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	6	7	6	7	0.00
30/09/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2795	2661	2795	2661	0.00
30/09/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	19	21	19	21	0.00
30/09/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1851	1727	1851	1727	0.00
30/09/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	75	86	75	86	0.00
30/09/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	1075	986	1075	986	0.00
30/09/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	299	345	299	345	0.00
30/09/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	254	238	254	238	0.00
30/09/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2478	2597	2478	2597	0.00
30/09/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	134	127	134	127	0.00
30/09/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4358	4486	4358	4486	0.00
30/09/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	81	77	81	77	0.00
30/09/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6305	6436	6305	6436	0.00
30/09/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	50	47	50	47	0.00
30/09/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8274	8406	8274	8406	0.00
30/09/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3732	3598	3732	3598	0.00
30/09/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	7	7	7	7	0.00
30/09/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2746	2613	2746	2613	0.00
30/09/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	20	22	20	22	0.00
30/09/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1807	1684	1807	1684	0.00
30/09/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	81	93	81	93	0.00
30/09/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	1045	958	1045	958	0.00
30/09/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	319	367	319	367	0.00
30/09/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	249	234	249	234	0.00
30/09/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2524	2643	2524	2643	0.00
30/09/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	132	125	132	125	0.00
30/09/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4406	4535	4406	4535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	80	76	80	76	0.00
30/09/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6354	6485	6354	6485	0.00
30/09/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	49	46	49	46	0.00
30/09/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8323	8455	8323	8455	0.00
30/09/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3864	3738	3864	3738	0.00
30/09/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2864	2738	2864	2738	0.00
30/09/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1865	1739	1865	1739	0.00
30/09/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	883	767	883	767	0.00
30/09/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	19	30	19	30	0.00
30/09/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8136	8262	8136	8262	0.00
30/09/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	3897	3769	3897	3769	0.00
30/09/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	8103	8232	8103	8232	0.00
30/09/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3880	3749	3880	3749	0.00
30/09/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2884	2753	2884	2753	0.00
30/09/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	5	5	5	5	0.00
30/09/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	1897	1770	1897	1770	0.00
30/09/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	18	22	18	22	0.00
30/09/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	1012	912	1012	912	0.00
30/09/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	133	164	133	164	0.00
30/09/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	24	22	24	22	0.00
30/09/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6145	6274	6145	6274	0.00
30/09/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	11	9	11	9	0.00
30/09/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8132	8262	8132	8262	0.00
30/09/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	3913	3779	3913	3779	0.00
30/09/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	2	3	2	3	0.00
30/09/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	2920	2787	2920	2787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	10	11	10	11	0.00
30/09/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	1947	1820	1947	1820	0.00
30/09/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	36	43	36	43	0.00
30/09/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	1095	1000	1095	1000	0.00
30/09/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	184	224	184	224	0.00
30/09/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	202	188	202	188	0.00
30/09/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2292	2412	2292	2412	0.00
30/09/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	97	91	97	91	0.00
30/09/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4186	4315	4186	4315	0.00
30/09/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	54	51	54	51	0.00
30/09/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6143	6274	6143	6274	0.00
30/09/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	31	28	31	28	0.00
30/09/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8120	8252	8120	8252	0.00
30/09/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	3931	3796	3931	3796	0.00
30/09/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	5	6	5	6	0.00
30/09/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	2941	2807	2941	2807	0.00
30/09/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	15	17	15	17	0.00
30/09/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	1985	1859	1985	1859	0.00
30/09/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	59	68	59	68	0.00
30/09/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1169	1074	1169	1074	0.00
30/09/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	243	283	243	283	0.00
30/09/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	665	611	665	611	0.00
30/09/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	739	820	739	820	0.00
30/09/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	270	252	270	252	0.00
30/09/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2344	2462	2344	2462	0.00
30/09/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	140	133	140	133	0.00
30/09/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4214	4342	4214	4342	0.00
30/09/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	84	80	84	80	0.00
30/09/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6158	6289	6158	6289	0.00
30/09/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	53	49	53	49	0.00
30/09/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8127	8259	8127	8259	0.00
30/09/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	3914	3788	3914	3788	0.00
30/09/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	8086	8212	8086	8212	0.00
30/09/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	3947	3819	3947	3819	0.00
30/09/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	5	4	5	4	0.00
30/09/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	6058	6185	6058	6185	0.00
30/09/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	8053	8182	8053	8182	0.00
30/09/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	3930	3799	3930	3799	0.00
30/09/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	11	10	11	10	0.00
30/09/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	8082	8212	8082	8212	0.00
30/09/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	3963	3829	3963	3829	0.00
30/09/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	2	3	2	3	0.00
30/09/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	2970	2837	2970	2837	0.00
30/09/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	9	10	9	10	0.00
30/09/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	1994	1866	1994	1866	0.00
30/09/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	33	39	33	39	0.00
30/09/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	1130	1033	1130	1033	0.00
30/09/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	169	207	169	207	0.00
30/09/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	207	192	207	192	0.00
30/09/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2246	2366	2246	2366	0.00
30/09/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	99	93	99	93	0.00
30/09/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	4138	4267	4138	4267	0.00
30/09/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	55	51	55	51	0.00
30/09/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	6094	6225	6094	6225	0.00
30/09/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	32	29	32	29	0.00
30/09/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	8071	8203	8071	8203	0.00
30/09/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	3981	3846	3981	3846	0.00
30/09/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	5	5	5	5	0.00
30/09/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	2990	2856	2990	2856	0.00
30/09/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	14	16	14	16	0.00
30/09/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	2030	1903	2030	1903	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	55	63	55	63	0.00
30/09/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1202	1104	1202	1104	0.00
30/09/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	226	264	226	264	0.00
30/09/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	275	257	275	257	0.00
30/09/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2299	2417	2299	2417	0.00
30/09/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	142	135	142	135	0.00
30/09/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4166	4294	4166	4294	0.00
30/09/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	85	81	85	81	0.00
30/09/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	6109	6240	6109	6240	0.00
30/09/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	54	50	54	50	0.00
30/09/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	8078	8210	8078	8210	0.00
30/09/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	4014	3888	4014	3888	0.00
30/09/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	15	13	15	13	0.00
30/09/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	2001	2125	2001	2125	0.00
30/09/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	7986	8112	7986	8112	0.00
30/09/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	3997	3869	3997	3869	0.00
30/09/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	2998	2870	2998	2870	0.00
30/09/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	2003	1877	2003	1877	0.00
30/09/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	6	8	6	8	0.00
30/09/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1051	940	1051	940	0.00
30/09/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	54	71	54	71	0.00
30/09/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	8003	8132	8003	8132	0.00
30/09/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	4030	3899	4030	3899	0.00
30/09/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	26	24	26	24	0.00
30/09/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	5997	6126	5997	6126	0.00
30/09/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	12	10	12	10	0.00
30/09/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	7983	8112	7983	8112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	4013	3879	4013	3879	0.00
30/09/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	3019	2886	3019	2886	0.00
30/09/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	8	9	8	9	0.00
30/09/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	2041	1912	2041	1912	0.00
30/09/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	30	36	30	36	0.00
30/09/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	1166	1067	1166	1067	0.00
30/09/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	155	190	155	190	0.00
30/09/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	212	197	212	197	0.00
30/09/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2201	2320	2201	2320	0.00
30/09/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	101	95	101	95	0.00
30/09/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	4090	4218	4090	4218	0.00
30/09/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	55	52	55	52	0.00
30/09/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	6045	6176	6045	6176	0.00
30/09/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	32	30	32	30	0.00
30/09/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	8022	8153	8022	8153	0.00
30/09/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	4031	3896	4031	3896	0.00
30/09/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	5	5	5	5	0.00
30/09/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	3039	2905	3039	2905	0.00
30/09/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	13	14	13	14	0.00
30/09/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	2076	1948	2076	1948	0.00
30/09/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	50	58	50	58	0.00
30/09/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1235	1136	1235	1136	0.00
30/09/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	210	245	210	245	0.00
30/09/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	281	263	281	263	0.00
30/09/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2255	2372	2255	2372	0.00
30/09/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	144	137	144	137	0.00
30/09/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	4119	4246	4119	4246	0.00
30/09/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	86	82	86	82	0.00
30/09/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	6061	6191	6061	6191	0.00
30/09/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	55	51	55	51	0.00
30/09/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	8029	8161	8029	8161	0.00
30/09/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	4064	3938	4064	3938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	16	14	16	14	0.00
30/09/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1952	2076	1952	2076	0.00
30/09/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	7936	8062	7936	8062	0.00
30/09/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	4097	3969	4097	3969	0.00
30/09/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3098	2970	3098	2970	0.00
30/09/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2102	1975	2102	1975	0.00
30/09/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	6	5	6	0.00
30/09/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1141	1023	1141	1023	0.00
30/09/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	44	55	44	55	0.00
30/09/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1	0	1	0	0.00
30/09/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	7903	8032	7903	8032	0.00
30/09/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	4080	3948	4080	3948	0.00
30/09/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	26	24	26	24	0.00
30/09/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	5947	6077	5947	6077	0.00
30/09/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	12	10	12	10	0.00
30/09/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	7933	8063	7933	8063	0.00
30/09/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	4112	3978	4112	3978	0.00
30/09/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	2	2	2	2	0.00
30/09/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	3118	2985	3118	2985	0.00
30/09/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	7	8	7	8	0.00
30/09/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	2137	2006	2137	2006	0.00
30/09/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	26	30	26	30	0.00
30/09/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1246	1137	1246	1137	0.00
30/09/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	135	160	135	160	0.00
30/09/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	221	206	221	206	0.00
30/09/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	2110	2230	2110	2230	0.00
30/09/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	104	98	104	98	0.00
30/09/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	3993	4122	3993	4122	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	57	54	57	54	0.00
30/09/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	5946	6077	5946	6077	0.00
30/09/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	33	31	33	31	0.00
30/09/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	7922	8055	7922	8055	0.00
30/09/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	4080	3945	4080	3945	0.00
30/09/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	4	5	4	5	0.00
30/09/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	3088	2954	3088	2954	0.00
30/09/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	13	13	13	13	0.00
30/09/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	2123	1994	2123	1994	0.00
30/09/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	47	53	47	53	0.00
30/09/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1273	1168	1273	1168	0.00
30/09/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	197	228	197	228	0.00
30/09/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	286	268	286	268	0.00
30/09/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2210	2327	2210	2327	0.00
30/09/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	146	139	146	139	0.00
30/09/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	4071	4198	4071	4198	0.00
30/09/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	87	83	87	83	0.00
30/09/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	6011	6142	6011	6142	0.00
30/09/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	55	52	55	52	0.00
30/09/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	7980	8112	7980	8112	0.00
30/09/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	3964	3838	3964	3838	0.00
30/09/2009	\$ / R On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	2964	2838	2964	2838	0.00
30/09/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	1965	1839	1965	1839	0.00
30/09/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	976	858	976	858	0.00
30/09/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	12	20	12	20	0.00
30/09/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	14	12	14	12	0.00
30/09/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2050	2174	2050	2174	0.00
30/09/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	8036	8162	8036	8162	0.00
30/09/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	3980	3849	3980	3849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2983	2852	2983	2852	0.00
30/09/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
30/09/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1993	1865	1993	1865	0.00
30/09/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	14	18	14	18	0.00
30/09/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1087	983	1087	983	0.00
30/09/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	108	136	108	136	0.00
30/09/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	55	51	55	51	0.00
30/09/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	4076	4203	4076	4203	0.00
30/09/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	25	23	25	23	0.00
30/09/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	6046	6175	6046	6175	0.00
30/09/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	11	10	11	10	0.00
30/09/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	8032	8162	8032	8162	0.00
30/09/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4114	3988	4114	3988	0.00
30/09/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	3114	2988	3114	2988	0.00
30/09/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	2115	1989	2115	1989	0.00
30/09/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1122	998	1122	998	0.00
30/09/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	8	11	8	11	0.00
30/09/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	4129	3998	4129	3998	0.00
30/09/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	0	1	0	1	0.00
30/09/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3132	3001	3132	3001	0.00
30/09/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	4	3	4	0.00
30/09/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2140	2010	2140	2010	0.00
30/09/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	11	12	11	12	0.00
30/09/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1211	1097	1211	1097	0.00
30/09/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	82	99	82	99	0.00
30/09/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	58	54	58	54	0.00
30/09/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	3929	4057	3929	4057	0.00
30/09/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	27	25	27	25	0.00
30/09/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	5898	6027	5898	6027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	12	11	12	11	0.00
30/09/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	7883	8013	7883	8013	0.00
30/09/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	4129	3995	4129	3995	0.00
30/09/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	4	4	4	4	0.00
30/09/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	3138	3003	3138	3003	0.00
30/09/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	12	12	12	12	0.00
30/09/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	2170	2039	2170	2039	0.00
30/09/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	44	49	44	49	0.00
30/09/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1311	1201	1311	1201	0.00
30/09/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	186	211	186	211	0.00
30/09/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	291	273	291	273	0.00
30/09/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2166	2283	2166	2283	0.00
30/09/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	148	141	148	141	0.00
30/09/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	4023	4151	4023	4151	0.00
30/09/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	88	84	88	84	0.00
30/09/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	5962	6094	5962	6094	0.00
30/09/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	56	53	56	53	0.00
30/09/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	7930	8063	7930	8063	0.00
30/09/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	4164	4038	4164	4038	0.00
30/09/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	7836	7962	7836	7962	0.00
30/09/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	59	55	59	55	0.00
30/09/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	3880	4008	3880	4008	0.00
30/09/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	27	25	27	25	0.00
30/09/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	5848	5978	5848	5978	0.00
30/09/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	4162	4028	4162	4028	0.00
30/09/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	1	2	1	2	0.00
30/09/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	3168	3034	3168	3034	0.00
30/09/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	7	8	7	8	0.00
30/09/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	2186	2053	2186	2053	0.00
30/09/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	25	27	25	27	0.00
30/09/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1286	1173	1286	1173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	125	146	125	146	0.00
30/09/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	226	211	226	211	0.00
30/09/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	2065	2184	2065	2184	0.00
30/09/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	105	100	105	100	0.00
30/09/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	3944	4073	3944	4073	0.00
30/09/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	57	55	57	55	0.00
30/09/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	5897	6028	5897	6028	0.00
30/09/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	34	32	34	32	0.00
30/09/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	7873	8005	7873	8005	0.00
30/09/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	4179	4045	4179	4045	0.00
30/09/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	3	4	3	4	0.00
30/09/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	3187	3053	3187	3053	0.00
30/09/2009	\$ / R On 13-December-10	5.00	Put	Currency Future	12	12	12	12	0.00
30/09/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	2217	2086	2217	2086	0.00
30/09/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	42	46	42	46	0.00
30/09/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1350	1239	1350	1239	0.00
30/09/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	174	198	174	198	0.00
30/09/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	297	278	297	278	0.00
30/09/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	2121	2238	2121	2238	0.00
30/09/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	150	143	150	143	0.00
30/09/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	3975	4102	3975	4102	0.00
30/09/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	89	85	89	85	0.00
30/09/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	5913	6044	5913	6044	0.00
30/09/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	56	54	56	54	0.00
30/09/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	7881	8013	7881	8013	0.00
30/09/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	4214	4088	4214	4088	0.00
30/09/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3214	3088	3214	3088	0.00
30/09/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2214	2088	2214	2088	0.00
30/09/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	1	0	1	0.00
30/09/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1220	1096	1220	1096	0.00
30/09/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	6	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	7786	7912	7786	7912	0.00
30/09/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4247	4119	4247	4119	0.00
30/09/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3248	3119	3248	3119	0.00
30/09/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2251	2123	2251	2123	0.00
30/09/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	5	4	5	0.00
30/09/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1280	1158	1280	1158	0.00
30/09/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	33	39	33	39	0.00
30/09/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	514	440	514	440	0.00
30/09/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	267	322	267	322	0.00
30/09/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1	0	1	0	0.00
30/09/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7754	7882	7754	7882	0.00
30/09/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	4229	4098	4229	4098	0.00
30/09/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3232	3101	3232	3101	0.00
30/09/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2239	2109	2239	2109	0.00
30/09/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	11	10	11	0.00
30/09/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1298	1181	1298	1181	0.00
30/09/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	69	83	69	83	0.00
30/09/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	12	11	12	11	0.00
30/09/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	7783	7914	7783	7914	0.00
30/09/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4262	4128	4262	4128	0.00
30/09/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	1	1	1	0.00
30/09/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3267	3133	3267	3133	0.00
30/09/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	6	7	6	7	0.00
30/09/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2283	2150	2283	2150	0.00
30/09/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	22	24	22	24	0.00
30/09/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1369	1253	1369	1253	0.00
30/09/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	108	126	108	126	0.00
30/09/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	236	220	236	220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	1975	2093	1975	2093	0.00
30/09/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	108	103	108	103	0.00
30/09/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	3848	3976	3848	3976	0.00
30/09/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	59	56	59	56	0.00
30/09/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	5798	5930	5798	5930	0.00
30/09/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	34	33	34	33	0.00
30/09/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	7774	7906	7774	7906	0.00
30/09/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	4228	4094	4228	4094	0.00
30/09/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	3	3	3	3	0.00
30/09/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	3237	3102	3237	3102	0.00
30/09/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	11	11	11	11	0.00
30/09/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2265	2134	2265	2134	0.00
30/09/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	39	43	39	43	0.00
30/09/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1389	1277	1389	1277	0.00
30/09/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	164	186	164	186	0.00
30/09/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	303	284	303	284	0.00
30/09/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	2077	2193	2077	2193	0.00
30/09/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	152	145	152	145	0.00
30/09/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	3927	4054	3927	4054	0.00
30/09/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	90	86	90	86	0.00
30/09/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	5864	5995	5864	5995	0.00
30/09/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	57	54	57	54	0.00
30/09/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	7831	7964	7831	7964	0.00
30/09/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	4197	4069	4197	4069	0.00
30/09/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1	0	1	0	0.00
30/09/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	7803	7932	7803	7932	0.00
30/09/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	4212	4078	4212	4078	0.00
30/09/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	1	2	1	2	0.00
30/09/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	3217	3084	3217	3084	0.00
30/09/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	7	7	7	7	0.00
30/09/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	2234	2102	2234	2102	0.00
30/09/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	23	25	23	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
30/09/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1327	1212	1327	1212	0.00
30/09/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	116	136	116	136	0.00
30/09/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	230	215	230	215	0.00
30/09/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	2020	2139	2020	2139	0.00
30/09/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	107	101	107	101	0.00
30/09/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	3896	4025	3896	4025	0.00
30/09/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	58	55	58	55	0.00
30/09/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	5847	5979	5847	5979	0.00
30/09/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	34	32	34	32	0.00
30/09/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	7823	7956	7823	7956	0.00
30/09/2009	£ / R On 15-March-10			Currency Future	12.4700	12.2130	12.4665	12.2130	829.00
30/09/2009	£ / R On 14-June-10			Currency Future	12.6800	12.4181	12.6778	12.4181	500.00
30/09/2009	£ / R On 14-December-09			Currency Future	12.2500	12.0058	12.2545	12.0058	37,368.00
30/09/2009	£ / R On 15-March-10	12.20	Call	Currency Future	672	545	672	545	0.00
30/09/2009	£ / R On 15-March-10	12.20	Put	Currency Future	405	532	405	532	0.00
30/09/2009	£ / R On 14-June-10	12.40	Call	Currency Future	830	707	830	707	0.00
30/09/2009	£ / R On 14-June-10	12.40	Put	Currency Future	552	689	552	689	0.00
30/09/2009	£ / R On 14-December-09	12.00	Call	Currency Future	483	340	483	340	0.00
30/09/2009	£ / R On 14-December-09	12.00	Put	Currency Future	228	334	228	334	0.00
30/09/2009	£ / R On 15-March-10	12.15	Call	Currency Future	698	567	698	567	0.00
30/09/2009	£ / R On 15-March-10	12.15	Put	Currency Future	382	504	382	504	0.00
30/09/2009	£ / R On 14-June-10	12.35	Call	Currency Future	854	728	854	728	0.00
30/09/2009	£ / R On 14-June-10	12.35	Put	Currency Future	526	660	526	660	0.00
30/09/2009	£ / R On 14-December-09	11.95	Call	Currency Future	515	366	515	366	0.00
30/09/2009	£ / R On 14-December-09	11.95	Put	Currency Future	210	310	210	310	0.00
30/09/2009	£ / R On 15-March-10	12.60	Call	Currency Future	494	410	494	410	0.00
30/09/2009	£ / R On 15-March-10	12.60	Put	Currency Future	628	797	628	797	0.00
30/09/2009	£ / R On 14-June-10	12.80	Call	Currency Future	661	571	661	571	0.00
30/09/2009	£ / R On 14-June-10	12.80	Put	Currency Future	783	953	783	953	0.00
30/09/2009	£ / R On 14-December-09	12.40	Call	Currency Future	281	206	281	206	0.00
30/09/2009	£ / R On 14-December-09	12.40	Put	Currency Future	427	600	427	600	0.00
30/09/2009	£ / R On 15-March-10	12.50	Call	Currency Future	531	440	531	440	0.00
30/09/2009	£ / R On 15-March-10	12.50	Put	Currency Future	565	727	565	727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	12.70	Call	Currency Future	698	602	698	602	0.00
30/09/2009	£ / R On 14-June-10	12.70	Put	Currency Future	720	884	720	884	0.00
30/09/2009	£ / R On 14-December-09	12.25	Call	Currency Future	340	249	340	249	0.00
30/09/2009	£ / R On 14-December-09	12.25	Put	Currency Future	335	493	335	493	0.00
30/09/2009	£ / R On 14-June-10	12.70	Call	Currency Future	698	602	698	602	0.00
30/09/2009	£ / R On 14-June-10	12.70	Put	Currency Future	720	884	720	884	0.00
30/09/2009	£ / R On 14-December-09	12.30	Call	Currency Future	319	233	319	233	0.00
30/09/2009	£ / R On 14-December-09	12.30	Put	Currency Future	365	528	365	528	0.00
30/09/2009	£ / R On 15-March-10	12.55	Call	Currency Future	512	424	512	424	0.00
30/09/2009	£ / R On 15-March-10	12.55	Put	Currency Future	596	761	596	761	0.00
30/09/2009	£ / R On 14-June-10	12.75	Call	Currency Future	679	586	679	586	0.00
30/09/2009	£ / R On 14-June-10	12.75	Put	Currency Future	752	918	752	918	0.00
30/09/2009	£ / R On 14-December-09	12.35	Call	Currency Future	300	219	300	219	0.00
30/09/2009	£ / R On 14-December-09	12.35	Put	Currency Future	395	563	395	563	0.00
30/09/2009	£ / R On 15-March-10	12.80	Call	Currency Future	428	357	428	357	0.00
30/09/2009	£ / R On 15-March-10	12.80	Put	Currency Future	762	944	762	944	0.00
30/09/2009	£ / R On 14-June-10	13.00	Call	Currency Future	594	514	594	514	0.00
30/09/2009	£ / R On 14-June-10	13.00	Put	Currency Future	917	1096	917	1096	0.00
30/09/2009	£ / R On 14-December-09	12.60	Call	Currency Future	219	160	219	160	0.00
30/09/2009	£ / R On 14-December-09	12.60	Put	Currency Future	564	754	564	754	0.00
30/09/2009	£ / R On 15-March-10	12.85	Call	Currency Future	413	345	413	345	0.00
30/09/2009	£ / R On 15-March-10	12.85	Put	Currency Future	797	982	797	982	0.00
30/09/2009	£ / R On 14-June-10	13.05	Call	Currency Future	579	501	579	501	0.00
30/09/2009	£ / R On 14-June-10	13.05	Put	Currency Future	951	1133	951	1133	0.00
30/09/2009	£ / R On 14-December-09	12.65	Call	Currency Future	205	150	205	150	0.00
30/09/2009	£ / R On 14-December-09	12.65	Put	Currency Future	601	794	601	794	0.00
30/09/2009	£ / R On 15-March-10	13.05	Call	Currency Future	360	302	360	302	0.00
30/09/2009	£ / R On 15-March-10	13.05	Put	Currency Future	943	1139	943	1139	0.00
30/09/2009	£ / R On 14-June-10	13.25	Call	Currency Future	522	453	522	453	0.00
30/09/2009	£ / R On 14-June-10	13.25	Put	Currency Future	1094	1285	1094	1285	0.00
30/09/2009	£ / R On 14-December-09	12.85	Call	Currency Future	159	117	159	117	0.00
30/09/2009	£ / R On 14-December-09	12.85	Put	Currency Future	755	961	755	961	0.00
30/09/2009	£ / R On 15-March-10	12.90	Call	Currency Future	399	334	399	334	11,630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	12.90	Put	Currency Future	833	1021	833	1021	0.00
30/09/2009	£ / R On 14-June-10	12.45	Call	Currency Future	806	688	806	688	8,032.00
30/09/2009	£ / R On 14-June-10	12.45	Put	Currency Future	578	720	578	720	0.00
30/09/2009	£ / R On 14-June-10	13.10	Call	Currency Future	564	489	564	489	0.00
30/09/2009	£ / R On 14-June-10	13.10	Put	Currency Future	986	1171	986	1171	0.00
30/09/2009	£ / R On 14-June-10	13.40	Call	Currency Future	483	421	483	421	12,446.00
30/09/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1205	1403	1205	1403	0.00
30/09/2009	£ / R On 14-June-10	14.40	Call	Currency Future	302	269	302	269	8,032.00
30/09/2009	£ / R On 14-June-10	14.40	Put	Currency Future	2024	2251	2024	2251	0.00
30/09/2009	£ / R On 14-June-10	17.50	Call	Currency Future	66	56	66	56	12,446.00
30/09/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4889	5138	4889	5138	0.00
30/09/2009	£ / R On 14-December-09	12.70	Call	Currency Future	193	141	193	141	0.00
30/09/2009	£ / R On 14-December-09	12.70	Put	Currency Future	638	835	638	835	0.00
30/09/2009	£ / R On 15-March-10	12.95	Call	Currency Future	385	323	385	323	0.00
30/09/2009	£ / R On 15-March-10	12.95	Put	Currency Future	869	1060	869	1060	0.00
30/09/2009	£ / R On 14-June-10	13.15	Call	Currency Future	549	477	549	477	0.00
30/09/2009	£ / R On 14-June-10	13.15	Put	Currency Future	1022	1208	1022	1208	0.00
30/09/2009	£ / R On 14-December-09	12.75	Call	Currency Future	181	133	181	133	0.00
30/09/2009	£ / R On 14-December-09	12.75	Put	Currency Future	676	877	676	877	0.00
30/09/2009	£ / R On 15-March-10	13.10	Call	Currency Future	347	292	347	292	0.00
30/09/2009	£ / R On 15-March-10	13.10	Put	Currency Future	981	1179	981	1179	0.00
30/09/2009	£ / R On 14-June-10	13.30	Call	Currency Future	508	442	508	442	0.00
30/09/2009	£ / R On 14-June-10	13.30	Put	Currency Future	1131	1324	1131	1324	0.00
30/09/2009	£ / R On 14-December-09	12.90	Call	Currency Future	150	110	150	110	0.00
30/09/2009	£ / R On 14-December-09	12.90	Put	Currency Future	795	1005	795	1005	0.00
30/09/2009	£ / R On 15-March-10	13.20	Call	Currency Future	324	274	324	274	0.00
30/09/2009	£ / R On 15-March-10	13.20	Put	Currency Future	1058	1261	1058	1261	0.00
30/09/2009	£ / R On 14-December-09	13.00	Call	Currency Future	132	98	132	98	0.00
30/09/2009	£ / R On 14-December-09	13.00	Put	Currency Future	877	1092	877	1092	0.00
30/09/2009	£ / R On 15-March-10	13.15	Call	Currency Future	336	283	336	283	0.00
30/09/2009	£ / R On 15-March-10	13.15	Put	Currency Future	1019	1220	1019	1220	0.00
30/09/2009	£ / R On 14-June-10	13.35	Call	Currency Future	496	431	496	431	0.00
30/09/2009	£ / R On 14-June-10	13.35	Put	Currency Future	1168	1363	1168	1363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	12.95	Call	Currency Future	140	104	140	104	0.00
30/09/2009	£ / R On 14-December-09	12.95	Put	Currency Future	836	1048	836	1048	0.00
30/09/2009	£ / R On 14-June-10	13.45	Call	Currency Future	471	411	471	411	0.00
30/09/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1243	1443	1243	1443	0.00
30/09/2009	£ / R On 15-March-10	13.25	Call	Currency Future	314	265	314	265	0.00
30/09/2009	£ / R On 15-March-10	13.25	Put	Currency Future	1097	1302	1097	1302	0.00
30/09/2009	£ / R On 14-December-09	13.05	Call	Currency Future	124	92	124	92	0.00
30/09/2009	£ / R On 14-December-09	13.05	Put	Currency Future	920	1136	920	1136	0.00
30/09/2009	£ / R On 15-March-10	13.35	Call	Currency Future	293	249	293	249	0.00
30/09/2009	£ / R On 15-March-10	13.35	Put	Currency Future	1177	1386	1177	1386	0.00
30/09/2009	£ / R On 14-June-10	13.55	Call	Currency Future	448	392	448	392	0.00
30/09/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1320	1524	1320	1524	0.00
30/09/2009	£ / R On 14-December-09	13.15	Call	Currency Future	110	82	110	82	0.00
30/09/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1005	1226	1005	1226	0.00
30/09/2009	£ / R On 15-March-10	13.55	Call	Currency Future	257	220	257	220	0.00
30/09/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1341	1557	1341	1557	0.00
30/09/2009	£ / R On 14-June-10	13.75	Call	Currency Future	406	357	406	357	0.00
30/09/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1479	1689	1479	1689	0.00
30/09/2009	£ / R On 14-December-09	13.30	Call	Currency Future	91	69	91	69	0.00
30/09/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1137	1363	1137	1363	0.00
30/09/2009	£ / R On 15-March-10	13.75	Call	Currency Future	227	196	227	196	0.00
30/09/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1510	1733	1510	1733	0.00
30/09/2009	£ / R On 14-June-10	14.00	Call	Currency Future	361	319	361	319	0.00
30/09/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1683	1901	1683	1901	0.00
30/09/2009	£ / R On 14-December-09	13.55	Call	Currency Future	68	52	68	52	0.00
30/09/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1363	1596	1363	1596	0.00
30/09/2009	£ / R On 15-March-10	13.80	Call	Currency Future	220	190	220	190	0.00
30/09/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1553	1777	1553	1777	0.00
30/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	64	49	64	49	0.00
30/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1410	1643	1410	1643	0.00
30/09/2009	£ / R On 15-March-10	13.85	Call	Currency Future	213	185	213	185	0.00
30/09/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1597	1822	1597	1822	0.00
30/09/2009	£ / R On 14-June-10	14.05	Call	Currency Future	353	312	353	312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1725	1944	1725	1944	0.00
30/09/2009	£ / R On 14-December-09	13.65	Call	Currency Future	61	46	61	46	0.00
30/09/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1456	1691	1456	1691	0.00
30/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	64	49	64	49	0.00
30/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1410	1643	1410	1643	0.00
30/09/2009	£ / R On 15-March-10	13.90	Call	Currency Future	207	180	207	180	0.00
30/09/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1640	1867	1640	1867	0.00
30/09/2009	£ / R On 14-June-10	14.15	Call	Currency Future	337	299	337	299	0.00
30/09/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1809	2031	1809	2031	0.00
30/09/2009	£ / R On 14-December-09	13.70	Call	Currency Future	57	44	57	44	0.00
30/09/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1503	1738	1503	1738	0.00
30/09/2009	£ / R On 15-March-10	14.00	Call	Currency Future	195	170	195	170	0.00
30/09/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1728	1957	1728	1957	0.00
30/09/2009	£ / R On 14-June-10	14.20	Call	Currency Future	330	293	330	293	0.00
30/09/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1852	2075	1852	2075	0.00
30/09/2009	£ / R On 14-December-09	13.75	Call	Currency Future	54	42	54	42	0.00
30/09/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1550	1786	1550	1786	0.00
30/09/2009	£ / R On 15-March-10	14.15	Call	Currency Future	178	157	178	157	0.00
30/09/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1862	2094	1862	2094	0.00
30/09/2009	£ / R On 14-June-10	14.35	Call	Currency Future	309	275	309	275	0.00
30/09/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1981	2207	1981	2207	0.00
30/09/2009	£ / R On 14-December-09	13.90	Call	Currency Future	46	36	46	36	0.00
30/09/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1691	1930	1691	1930	0.00
30/09/2009	£ / R On 15-March-10	14.10	Call	Currency Future	183	161	183	161	0.00
30/09/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1817	2048	1817	2048	0.00
30/09/2009	£ / R On 14-June-10	14.30	Call	Currency Future	315	281	315	281	0.00
30/09/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1938	2163	1938	2163	0.00
30/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	48	38	48	38	0.00
30/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1644	1882	1644	1882	0.00
30/09/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1508	1273	1508	1273	0.00
30/09/2009	£ / R On 15-March-10	11.05	Put	Currency Future	92	110	92	110	0.00
30/09/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3334	3083	3334	3083	0.00
30/09/2009	£ / R On 15-March-10	9.15	Put	Currency Future	18	20	18	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
30/09/2009	£ / R On 15-March-10	13.65	Call	Currency Future	241	208	241	208	0.00
30/09/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1425	1645	1425	1645	0.00
30/09/2009	£ / R On 14-June-10	13.85	Call	Currency Future	388	341	388	341	0.00
30/09/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1560	1773	1560	1773	0.00
30/09/2009	£ / R On 14-December-09	13.40	Call	Currency Future	81	61	81	61	0.00
30/09/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1227	1455	1227	1455	0.00
30/09/2009	£ / R On 15-March-10	13.40	Call	Currency Future	284	241	284	241	0.00
30/09/2009	£ / R On 15-March-10	13.40	Put	Currency Future	1217	1428	1217	1428	0.00
30/09/2009	£ / R On 15-March-10	14.70	Call	Currency Future	124	104	124	104	11,630.00
30/09/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2357	2591	2357	2591	0.00
30/09/2009	£ / R On 14-June-10	13.60	Call	Currency Future	437	383	437	383	0.00
30/09/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1359	1565	1359	1565	0.00
30/09/2009	£ / R On 14-December-09	13.20	Call	Currency Future	103	77	103	77	0.00
30/09/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1049	1271	1049	1271	0.00
30/09/2009	£ / R On 15-March-10	13.50	Call	Currency Future	266	227	266	227	0.00
30/09/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1299	1514	1299	1514	0.00
30/09/2009	£ / R On 14-June-10	13.70	Call	Currency Future	416	365	416	365	0.00
30/09/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1439	1647	1439	1647	0.00
30/09/2009	£ / R On 14-June-10	13.65	Call	Currency Future	427	374	427	374	0.00
30/09/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1399	1606	1399	1606	0.00
30/09/2009	£ / R On 14-June-10	13.90	Call	Currency Future	378	333	378	333	0.00
30/09/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1601	1815	1601	1815	0.00
30/09/2009	£ / R On 14-December-09	13.45	Call	Currency Future	76	58	76	58	0.00
30/09/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1272	1502	1272	1502	0.00
30/09/2009	£ / R On 14-June-10	14.10	Call	Currency Future	345	305	345	305	0.00
30/09/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1767	1987	1767	1987	0.00
30/09/2009	£ / R On 14-December-09	13.65	Call	Currency Future	61	46	61	46	0.00
30/09/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1456	1691	1456	1691	0.00
30/09/2009	£ / R On 15-March-10	14.05	Call	Currency Future	189	166	189	166	0.00
30/09/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1772	2003	1772	2003	0.00
30/09/2009	£ / R On 14-June-10	14.25	Call	Currency Future	322	287	322	287	0.00
30/09/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1895	2118	1895	2118	0.00
30/09/2009	£ / R On 14-December-09	13.80	Call	Currency Future	51	40	51	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
30/09/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1597	1834	1597	1834	0.00
30/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	48	38	48	38	0.00
30/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1644	1882	1644	1882	0.00
30/09/2009	£ / R On 15-March-10	13.95	Call	Currency Future	200	175	200	175	0.00
30/09/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1684	1912	1684	1912	0.00
30/09/2009	£ / R On 14-December-09	13.75	Call	Currency Future	54	42	54	42	0.00
30/09/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1550	1786	1550	1786	0.00
30/09/2009	£ / R On 14-June-10	13.95	Call	Currency Future	370	326	370	326	0.00
30/09/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1642	1858	1642	1858	0.00
30/09/2009	£ / R On 14-December-09	13.50	Call	Currency Future	72	55	72	55	0.00
30/09/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1317	1549	1317	1549	0.00
30/09/2009	£ / R On 15-March-10	13.60	Call	Currency Future	249	214	249	214	0.00
30/09/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1383	1601	1383	1601	0.00
30/09/2009	£ / R On 14-June-10	13.80	Call	Currency Future	397	349	397	349	0.00
30/09/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1519	1731	1519	1731	0.00
30/09/2009	£ / R On 14-December-09	13.40	Call	Currency Future	81	61	81	61	0.00
30/09/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1227	1455	1227	1455	0.00
30/09/2009	£ / R On 14-December-09	13.35	Call	Currency Future	86	65	86	65	0.00
30/09/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1182	1409	1182	1409	0.00
30/09/2009	£ / R On 15-March-10	13.45	Call	Currency Future	275	234	275	234	0.00
30/09/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1258	1471	1258	1471	0.00
30/09/2009	£ / R On 14-December-09	13.20	Call	Currency Future	103	77	103	77	0.00
30/09/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1049	1271	1049	1271	0.00
30/09/2009	£ / R On 15-March-10	13.30	Call	Currency Future	303	257	303	257	0.00
30/09/2009	£ / R On 15-March-10	13.30	Put	Currency Future	1137	1344	1137	1344	0.00
30/09/2009	£ / R On 14-December-09	13.15	Call	Currency Future	110	82	110	82	0.00
30/09/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1005	1226	1005	1226	0.00
30/09/2009	£ / R On 14-December-09	13.10	Call	Currency Future	117	87	117	87	0.00
30/09/2009	£ / R On 14-December-09	13.10	Put	Currency Future	962	1181	962	1181	0.00
30/09/2009	£ / R On 15-March-10	13.70	Call	Currency Future	234	202	234	202	0.00
30/09/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1467	1689	1467	1689	0.00
30/09/2009	£ / R On 14-June-10	13.95	Call	Currency Future	370	326	370	326	0.00
30/09/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1642	1858	1642	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
30/09/2009	£ / R On 14-December-09	13.70	Call	Currency Future	57	44	57	44	0.00
30/09/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1503	1738	1503	1738	0.00
30/09/2009	£ / R On 14-June-10	13.90	Call	Currency Future	378	333	378	333	0.00
30/09/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1601	1815	1601	1815	0.00
30/09/2009	£ / R On 14-June-10	13.70	Call	Currency Future	416	365	416	365	0.00
30/09/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1439	1647	1439	1647	0.00
30/09/2009	£ / R On 14-December-09	13.45	Call	Currency Future	76	58	76	58	0.00
30/09/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1272	1502	1272	1502	0.00
30/09/2009	£ / R On 14-June-10	13.50	Call	Currency Future	460	401	460	401	0.00
30/09/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1282	1483	1282	1483	0.00
30/09/2009	£ / R On 14-December-09	13.10	Call	Currency Future	117	87	117	87	0.00
30/09/2009	£ / R On 14-December-09	13.10	Put	Currency Future	962	1181	962	1181	0.00
30/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	64	49	64	49	0.00
30/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1410	1643	1410	1643	0.00
30/09/2009	£ / R On 14-June-10	14.60	Call	Currency Future	277	245	277	245	0.00
30/09/2009	£ / R On 14-June-10	14.60	Put	Currency Future	2200	2426	2200	2426	0.00
30/09/2009	£ / R On 14-December-09	14.30	Call	Currency Future	30	26	30	26	0.00
30/09/2009	£ / R On 14-December-09	14.30	Put	Currency Future	2076	2320	2076	2320	0.00
30/09/2009	£ / R On 14-December-09	14.00	Call	Currency Future	41	32	41	32	0.00
30/09/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1787	2026	1787	2026	0.00
30/09/2009	£ / R On 14-December-09	14.05	Call	Currency Future	39	31	39	31	0.00
30/09/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1834	2075	1834	2075	0.00
30/09/2009	£ / R On 14-December-09	14.05	Call	Currency Future	39	31	39	31	0.00
30/09/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1834	2075	1834	2075	0.00
30/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	37	30	37	30	0.00
30/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1882	2124	1882	2124	0.00
30/09/2009	£ / R On 14-December-09	14.25	Call	Currency Future	32	27	32	27	0.00
30/09/2009	£ / R On 14-December-09	14.25	Put	Currency Future	2027	2271	2027	2271	0.00
30/09/2009	£ / R On 14-December-09	14.45	Call	Currency Future	27	23	27	23	0.00
30/09/2009	£ / R On 14-December-09	14.45	Put	Currency Future	2222	2467	2222	2467	0.00
30/09/2009	£ / R On 14-December-09	14.35	Call	Currency Future	29	25	29	25	0.00
30/09/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2125	2369	2125	2369	0.00
30/09/2009	£ / R On 14-December-09	14.40	Call	Currency Future	28	24	28	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2174	2418	2174	2418	0.00
30/09/2009	£ / R On 14-December-09	14.50	Call	Currency Future	26	22	26	22	0.00
30/09/2009	£ / R On 14-December-09	14.50	Put	Currency Future	2271	2516	2271	2516	0.00
30/09/2009	£ / R On 14-December-09	14.90	Call	Currency Future	20	17	20	17	0.00
30/09/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2665	2911	2665	2911	0.00
30/09/2009	£ / R On 14-December-09	14.85	Call	Currency Future	20	18	20	18	0.00
30/09/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2616	2862	2616	2862	0.00
30/09/2009	£ / R On 14-December-09	14.60	Call	Currency Future	24	21	24	21	0.00
30/09/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2370	2615	2370	2615	0.00
30/09/2009	£ / R On 14-December-09	14.70	Call	Currency Future	22	19	22	19	0.00
30/09/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2468	2714	2468	2714	0.00
30/09/2009	£ / R On 14-December-09	14.80	Call	Currency Future	21	18	21	18	0.00
30/09/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2566	2813	2566	2813	0.00
30/09/2009	£ / R On 14-December-09	15.00	Call	Currency Future	18	16	18	16	0.00
30/09/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2764	3011	2764	3011	0.00
30/09/2009	£ / R On 14-December-09	15.10	Call	Currency Future	17	15	17	15	0.00
30/09/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2863	3110	2863	3110	0.00
30/09/2009	£ / R On 14-December-09	15.20	Call	Currency Future	16	15	16	15	0.00
30/09/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2962	3209	2962	3209	0.00
30/09/2009	£ / R On 14-December-09	15.60	Call	Currency Future	13	12	13	12	0.00
30/09/2009	£ / R On 14-December-09	15.60	Put	Currency Future	3359	3606	3359	3606	0.00
30/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	37	30	37	30	0.00
30/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1882	2124	1882	2124	0.00
30/09/2009	£ / R On 14-December-09	14.20	Call	Currency Future	33	28	33	28	0.00
30/09/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1979	2222	1979	2222	0.00
30/09/2009	£ / R On 14-December-09	13.90	Call	Currency Future	46	36	46	36	0.00
30/09/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1691	1930	1691	1930	0.00
30/09/2009	£ / R On 14-December-09	14.60	Call	Currency Future	24	21	24	21	0.00
30/09/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2370	2615	2370	2615	0.00
30/09/2009	£ / R On 14-December-09	14.15	Call	Currency Future	35	29	35	29	0.00
30/09/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1931	2173	1931	2173	0.00
30/09/2009	£ / R On 14-December-09	14.55	Call	Currency Future	25	21	25	21	0.00
30/09/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2321	2566	2321	2566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	14.65	Call	Currency Future	23	20	23	20	0.00
30/09/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2419	2664	2419	2664	0.00
30/09/2009	£ / R On 14-December-09	14.75	Call	Currency Future	22	19	22	19	0.00
30/09/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2517	2763	2517	2763	0.00
30/09/2009	£ / R On 14-December-09	15.15	Call	Currency Future	17	15	17	15	0.00
30/09/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2912	3159	2912	3159	0.00
30/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	48	38	48	38	0.00
30/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1644	1882	1644	1882	0.00
30/09/2009	£ / R On 14-December-09	13.95	Call	Currency Future	43	34	43	34	0.00
30/09/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1739	1978	1739	1978	0.00
30/09/2009	£ / R On 14-December-09	14.15	Call	Currency Future	35	29	35	29	0.00
30/09/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1931	2173	1931	2173	0.00
30/09/2009	£ / R On 14-December-09	14.55	Call	Currency Future	25	21	25	21	0.00
30/09/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2321	2566	2321	2566	0.00
30/09/2009	£ / R On 14-December-09	14.95	Call	Currency Future	19	17	19	17	0.00
30/09/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2715	2961	2715	2961	0.00
30/09/2009	£ / R On 14-December-09	14.65	Call	Currency Future	23	20	23	20	0.00
30/09/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2419	2664	2419	2664	0.00
30/09/2009	£ / R On 14-December-09	15.05	Call	Currency Future	18	16	18	16	0.00
30/09/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2813	3060	2813	3060	0.00
30/09/2009	£ / R On 14-December-09	14.40	Call	Currency Future	28	24	28	24	0.00
30/09/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2174	2418	2174	2418	0.00
30/09/2009	£ / R On 14-December-09	14.90	Call	Currency Future	20	17	20	17	0.00
30/09/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2665	2911	2665	2911	0.00
30/09/2009	£ / R On 14-December-09	14.35	Call	Currency Future	29	25	29	25	0.00
30/09/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2125	2369	2125	2369	0.00
30/09/2009	£ / R On 14-June-10	12.85	Call	Currency Future	644	556	644	556	0.00
30/09/2009	£ / R On 14-June-10	12.85	Put	Currency Future	816	988	816	988	0.00
30/09/2009	£ / R On 14-June-10	15.35	Call	Currency Future	195	174	195	174	0.00
30/09/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2868	3105	2868	3105	0.00
30/09/2009	£ / R On 14-June-10	16.35	Call	Currency Future	128	115	128	115	0.00
30/09/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3800	4047	3800	4047	0.00
30/09/2009	£ / R On 14-June-10	17.35	Call	Currency Future	73	62	73	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
30/09/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4745	4994	4745	4994	0.00
30/09/2009	£ / R On 14-June-10	18.35	Call	Currency Future	38	32	38	32	0.00
30/09/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5710	5964	5710	5964	0.00
30/09/2009	£ / R On 14-June-10	12.30	Call	Currency Future	879	749	879	749	0.00
30/09/2009	£ / R On 14-June-10	12.30	Put	Currency Future	501	631	501	631	0.00
30/09/2009	£ / R On 14-June-10	15.30	Call	Currency Future	200	177	200	177	0.00
30/09/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2822	3059	2822	3059	0.00
30/09/2009	£ / R On 14-June-10	16.30	Call	Currency Future	130	118	130	118	0.00
30/09/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3752	3999	3752	3999	0.00
30/09/2009	£ / R On 14-June-10	17.30	Call	Currency Future	75	64	75	64	0.00
30/09/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4698	4946	4698	4946	0.00
30/09/2009	£ / R On 14-June-10	18.30	Call	Currency Future	39	33	39	33	0.00
30/09/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5662	5915	5662	5915	0.00
30/09/2009	£ / R On 14-December-09	8.30	Call	Currency Future	3956	3706	3956	3706	0.00
30/09/2009	£ / R On 14-December-09	8.30	Put	Currency Future	2	0	2	0	0.00
30/09/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2466	2219	2466	2219	0.00
30/09/2009	£ / R On 14-December-09	9.80	Put	Currency Future	11	13	11	13	0.00
30/09/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1015	803	1015	803	0.00
30/09/2009	£ / R On 14-December-09	11.30	Put	Currency Future	60	97	60	97	0.00
30/09/2009	£ / R On 14-December-09	12.80	Call	Currency Future	170	125	170	125	0.00
30/09/2009	£ / R On 14-December-09	12.80	Put	Currency Future	715	919	715	919	0.00
30/09/2009	£ / R On 14-December-09	15.80	Call	Currency Future	12	11	12	11	0.00
30/09/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3558	3805	3558	3805	0.00
30/09/2009	£ / R On 14-December-09	17.30	Call	Currency Future	5	4	5	4	0.00
30/09/2009	£ / R On 14-December-09	17.30	Put	Currency Future	5050	5299	5050	5299	0.00
30/09/2009	£ / R On 14-December-09	18.80	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6548	6796	6548	6796	0.00
30/09/2009	£ / R On 14-December-09	20.30	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.30	Put	Currency Future	8047	8295	8047	8295	0.00
30/09/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4099	3842	4099	3842	0.00
30/09/2009	£ / R On 14-June-10	8.60	Put	Currency Future	21	24	21	24	0.00
30/09/2009	£ / R On 14-June-10	10.10	Call	Currency Future	2631	2375	2631	2375	0.00
30/09/2009	£ / R On 14-June-10	10.10	Put	Currency Future	54	57	54	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
30/09/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1302	1118	1302	1118	0.00
30/09/2009	£ / R On 14-June-10	11.60	Put	Currency Future	225	299	225	299	0.00
30/09/2009	£ / R On 14-June-10	16.10	Call	Currency Future	141	127	141	127	0.00
30/09/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3563	3809	3563	3809	0.00
30/09/2009	£ / R On 14-June-10	17.60	Call	Currency Future	62	53	62	53	0.00
30/09/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4984	5235	4984	5235	0.00
30/09/2009	£ / R On 14-June-10	19.10	Call	Currency Future	28	26	28	26	0.00
30/09/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6450	6708	6450	6708	0.00
30/09/2009	£ / R On 14-June-10	20.60	Call	Currency Future	20	17	20	17	0.00
30/09/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7942	8199	7942	8199	0.00
30/09/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4405	4156	4405	4156	0.00
30/09/2009	£ / R On 14-December-09	7.85	Put	Currency Future	1	0	1	0	0.00
30/09/2009	£ / R On 14-December-09	9.35	Call	Currency Future	2910	2663	2910	2663	0.00
30/09/2009	£ / R On 14-December-09	9.35	Put	Currency Future	6	7	6	7	0.00
30/09/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1440	1198	1440	1198	0.00
30/09/2009	£ / R On 14-December-09	10.85	Put	Currency Future	36	42	36	42	0.00
30/09/2009	£ / R On 14-December-09	15.35	Call	Currency Future	15	14	15	14	0.00
30/09/2009	£ / R On 14-December-09	15.35	Put	Currency Future	3111	3358	3111	3358	0.00
30/09/2009	£ / R On 14-December-09	16.85	Call	Currency Future	6	6	6	6	0.00
30/09/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4602	4850	4602	4850	0.00
30/09/2009	£ / R On 14-December-09	18.35	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 14-December-09	18.35	Put	Currency Future	6098	6347	6098	6347	0.00
30/09/2009	£ / R On 14-December-09	19.85	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7597	7846	7597	7846	0.00
30/09/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4538	4282	4538	4282	0.00
30/09/2009	£ / R On 14-June-10	8.15	Put	Currency Future	10	14	10	14	0.00
30/09/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3071	2813	3071	2813	0.00
30/09/2009	£ / R On 14-June-10	9.65	Put	Currency Future	43	45	43	45	0.00
30/09/2009	£ / R On 14-June-10	11.15	Call	Currency Future	1663	1441	1663	1441	0.00
30/09/2009	£ / R On 14-June-10	11.15	Put	Currency Future	135	173	135	173	0.00
30/09/2009	£ / R On 14-June-10	12.65	Call	Currency Future	717	618	717	618	0.00
30/09/2009	£ / R On 14-June-10	12.65	Put	Currency Future	689	850	689	850	0.00
30/09/2009	£ / R On 14-June-10	15.65	Call	Currency Future	171	153	171	153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	15.65	Put	Currency Future	3143	3385	3143	3385	0.00
30/09/2009	£ / R On 14-June-10	17.15	Call	Currency Future	83	71	83	71	0.00
30/09/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4555	4803	4555	4803	0.00
30/09/2009	£ / R On 14-June-10	18.65	Call	Currency Future	31	29	31	29	0.00
30/09/2009	£ / R On 14-June-10	18.65	Put	Currency Future	6003	6261	6003	6261	0.00
30/09/2009	£ / R On 14-June-10	20.15	Call	Currency Future	22	20	22	20	0.00
30/09/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7494	7752	7494	7752	0.00
30/09/2009	£ / R On 14-December-09	7.60	Call	Currency Future	4655	4406	4655	4406	0.00
30/09/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3159	2911	3159	2911	0.00
30/09/2009	£ / R On 14-December-09	9.10	Put	Currency Future	4	5	4	5	0.00
30/09/2009	£ / R On 14-December-09	10.60	Call	Currency Future	1683	1438	1683	1438	0.00
30/09/2009	£ / R On 14-December-09	10.60	Put	Currency Future	29	32	29	32	0.00
30/09/2009	£ / R On 14-December-09	12.10	Call	Currency Future	422	300	422	300	0.00
30/09/2009	£ / R On 14-December-09	12.10	Put	Currency Future	267	394	267	394	0.00
30/09/2009	£ / R On 14-December-09	16.60	Call	Currency Future	8	7	8	7	0.00
30/09/2009	£ / R On 14-December-09	16.60	Put	Currency Future	4353	4601	4353	4601	0.00
30/09/2009	£ / R On 14-December-09	18.10	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5848	6097	5848	6097	0.00
30/09/2009	£ / R On 14-December-09	19.60	Call	Currency Future	1	2	1	2	0.00
30/09/2009	£ / R On 14-December-09	19.60	Put	Currency Future	7347	7596	7347	7596	0.00
30/09/2009	£ / R On 14-June-10	7.90	Call	Currency Future	4784	4527	4784	4527	0.00
30/09/2009	£ / R On 14-June-10	7.90	Put	Currency Future	6	9	6	9	0.00
30/09/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3315	3058	3315	3058	0.00
30/09/2009	£ / R On 14-June-10	9.40	Put	Currency Future	37	40	37	40	0.00
30/09/2009	£ / R On 14-June-10	10.90	Call	Currency Future	1877	1646	1877	1646	0.00
30/09/2009	£ / R On 14-June-10	10.90	Put	Currency Future	99	128	99	128	0.00
30/09/2009	£ / R On 14-June-10	15.40	Call	Currency Future	191	170	191	170	0.00
30/09/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2913	3152	2913	3152	0.00
30/09/2009	£ / R On 14-June-10	16.90	Call	Currency Future	97	83	97	83	0.00
30/09/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4319	4565	4319	4565	0.00
30/09/2009	£ / R On 14-June-10	18.40	Call	Currency Future	37	31	37	31	0.00
30/09/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5759	6013	5759	6013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	19.90	Call	Currency Future	23	21	23	21	0.00
30/09/2009	£ / R On 14-June-10	19.90	Put	Currency Future	7245	7503	7245	7503	0.00
30/09/2009	£ / R On 14-December-09	12.90	Call	Currency Future	150	110	150	110	0.00
30/09/2009	£ / R On 14-December-09	12.90	Put	Currency Future	795	1005	795	1005	0.00
30/09/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3217	2960	3217	2960	0.00
30/09/2009	£ / R On 14-June-10	9.50	Put	Currency Future	39	42	39	42	0.00
30/09/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2244	1994	2244	1994	0.00
30/09/2009	£ / R On 14-June-10	10.50	Put	Currency Future	66	76	66	76	0.00
30/09/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1379	1181	1379	1181	0.00
30/09/2009	£ / R On 14-June-10	11.50	Put	Currency Future	202	263	202	263	0.00
30/09/2009	£ / R On 14-June-10	12.50	Call	Currency Future	783	670	783	670	0.00
30/09/2009	£ / R On 14-June-10	12.50	Put	Currency Future	605	752	605	752	0.00
30/09/2009	£ / R On 14-June-10	14.50	Call	Currency Future	289	257	289	257	0.00
30/09/2009	£ / R On 14-June-10	14.50	Put	Currency Future	2111	2339	2111	2339	0.00
30/09/2009	£ / R On 14-June-10	15.50	Call	Currency Future	183	163	183	163	0.00
30/09/2009	£ / R On 14-June-10	15.50	Put	Currency Future	3005	3245	3005	3245	0.00
30/09/2009	£ / R On 14-June-10	16.50	Call	Currency Future	120	106	120	106	0.00
30/09/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3943	4188	3943	4188	0.00
30/09/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2340	2085	2340	2085	0.00
30/09/2009	£ / R On 14-June-10	10.40	Put	Currency Future	62	66	62	66	0.00
30/09/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1458	1247	1458	1247	0.00
30/09/2009	£ / R On 14-June-10	11.40	Put	Currency Future	180	229	180	229	0.00
30/09/2009	£ / R On 14-June-10	16.40	Call	Currency Future	125	113	125	113	0.00
30/09/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3847	4095	3847	4095	0.00
30/09/2009	£ / R On 14-June-10	17.40	Call	Currency Future	71	60	71	60	0.00
30/09/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4793	5042	4793	5042	0.00
30/09/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3363	3107	3363	3107	0.00
30/09/2009	£ / R On 14-June-10	9.35	Put	Currency Future	36	39	36	39	0.00
30/09/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2389	2133	2389	2133	0.00
30/09/2009	£ / R On 14-June-10	10.35	Put	Currency Future	61	65	61	65	0.00
30/09/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1498	1285	1498	1285	0.00
30/09/2009	£ / R On 14-June-10	11.35	Put	Currency Future	170	217	170	217	0.00
30/09/2009	£ / R On 14-June-10	17.55	Call	Currency Future	64	55	64	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
30/09/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4936	5187	4936	5187	0.00
30/09/2009	£ / R On 14-June-10	14.75	Call	Currency Future	259	228	259	228	0.00
30/09/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2331	2560	2331	2560	0.00
30/09/2009	£ / R On 14-June-10	15.75	Call	Currency Future	164	146	164	146	0.00
30/09/2009	£ / R On 14-June-10	15.75	Put	Currency Future	3236	3478	3236	3478	0.00
30/09/2009	£ / R On 14-June-10	16.75	Call	Currency Future	107	91	107	91	0.00
30/09/2009	£ / R On 14-June-10	16.75	Put	Currency Future	4179	4423	4179	4423	0.00
30/09/2009	£ / R On 14-June-10	17.75	Call	Currency Future	56	48	56	48	0.00
30/09/2009	£ / R On 14-June-10	17.75	Put	Currency Future	5129	5380	5129	5380	0.00
30/09/2009	£ / R On 14-December-09	13.25	Call	Currency Future	97	73	97	73	0.00
30/09/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1093	1317	1093	1317	0.00
30/09/2009	£ / R On 14-June-10	15.00	Call	Currency Future	230	203	230	203	0.00
30/09/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2552	2785	2552	2785	0.00
30/09/2009	£ / R On 14-June-10	16.00	Call	Currency Future	147	132	147	132	0.00
30/09/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3469	3714	3469	3714	0.00
30/09/2009	£ / R On 14-June-10	17.00	Call	Currency Future	91	78	91	78	0.00
30/09/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4413	4660	4413	4660	0.00
30/09/2009	£ / R On 14-June-10	18.00	Call	Currency Future	48	41	48	41	0.00
30/09/2009	£ / R On 14-June-10	18.00	Put	Currency Future	5370	5623	5370	5623	0.00
30/09/2009	£ / R On 14-June-10	9.75	Call	Currency Future	2973	2716	2973	2716	0.00
30/09/2009	£ / R On 14-June-10	9.75	Put	Currency Future	45	47	45	47	0.00
30/09/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2009	1774	2009	1774	0.00
30/09/2009	£ / R On 14-June-10	10.75	Put	Currency Future	82	106	82	106	0.00
30/09/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1198	1027	1198	1027	0.00
30/09/2009	£ / R On 14-June-10	11.75	Put	Currency Future	270	359	270	359	0.00
30/09/2009	£ / R On 14-June-10	15.25	Call	Currency Future	205	181	205	181	0.00
30/09/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2777	3013	2777	3013	0.00
30/09/2009	£ / R On 14-June-10	16.25	Call	Currency Future	133	120	133	120	0.00
30/09/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3705	3952	3705	3952	0.00
30/09/2009	£ / R On 14-June-10	17.25	Call	Currency Future	78	66	78	66	0.00
30/09/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4650	4898	4650	4898	0.00
30/09/2009	£ / R On 14-June-10	18.25	Call	Currency Future	41	35	41	35	0.00
30/09/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5613	5866	5613	5866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	9.90	Call	Currency Future	2826	2569	2826	2569	0.00
30/09/2009	£ / R On 14-June-10	9.90	Put	Currency Future	48	51	48	51	0.00
30/09/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1103	944	1103	944	0.00
30/09/2009	£ / R On 14-June-10	11.90	Put	Currency Future	325	426	325	426	0.00
30/09/2009	£ / R On 14-June-10	12.90	Call	Currency Future	627	542	627	542	0.00
30/09/2009	£ / R On 14-June-10	12.90	Put	Currency Future	849	1024	849	1024	0.00
30/09/2009	£ / R On 15-March-10	9.50	Call	Currency Future	2992	2740	2992	2740	0.00
30/09/2009	£ / R On 15-March-10	9.50	Put	Currency Future	25	27	25	27	0.00
30/09/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2020	1776	2020	1776	0.00
30/09/2009	£ / R On 15-March-10	10.50	Put	Currency Future	53	63	53	63	0.00
30/09/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1116	928	1116	928	0.00
30/09/2009	£ / R On 15-March-10	11.50	Put	Currency Future	150	215	150	215	0.00
30/09/2009	£ / R On 15-March-10	14.50	Call	Currency Future	145	121	145	121	0.00
30/09/2009	£ / R On 15-March-10	14.50	Put	Currency Future	2178	2408	2178	2408	0.00
30/09/2009	£ / R On 15-March-10	15.50	Call	Currency Future	66	55	66	55	0.00
30/09/2009	£ / R On 15-March-10	15.50	Put	Currency Future	3100	3342	3100	3342	0.00
30/09/2009	£ / R On 15-March-10	16.50	Call	Currency Future	31	29	31	29	0.00
30/09/2009	£ / R On 15-March-10	16.50	Put	Currency Future	4065	4316	4065	4316	0.00
30/09/2009	£ / R On 15-March-10	17.50	Call	Currency Future	22	21	22	21	0.00
30/09/2009	£ / R On 15-March-10	17.50	Put	Currency Future	5056	5308	5056	5308	0.00
30/09/2009	£ / R On 14-December-09	14.00	Call	Currency Future	41	32	41	32	0.00
30/09/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1787	2026	1787	2026	0.00
30/09/2009	£ / R On 14-June-10	9.95	Call	Currency Future	2777	2521	2777	2521	0.00
30/09/2009	£ / R On 14-June-10	9.95	Put	Currency Future	50	52	50	52	0.00
30/09/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1833	1605	1833	1605	0.00
30/09/2009	£ / R On 14-June-10	10.95	Put	Currency Future	106	137	106	137	0.00
30/09/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1073	917	1073	917	0.00
30/09/2009	£ / R On 14-June-10	11.95	Put	Currency Future	345	449	345	449	0.00
30/09/2009	£ / R On 14-June-10	12.95	Call	Currency Future	610	528	610	528	0.00
30/09/2009	£ / R On 14-June-10	12.95	Put	Currency Future	883	1060	883	1060	0.00
30/09/2009	£ / R On 14-June-10	15.45	Call	Currency Future	187	166	187	166	0.00
30/09/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2959	3198	2959	3198	0.00
30/09/2009	£ / R On 14-June-10	16.45	Call	Currency Future	123	110	123	110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3895	4142	3895	4142	0.00
30/09/2009	£ / R On 14-June-10	17.45	Call	Currency Future	69	58	69	58	0.00
30/09/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4841	5090	4841	5090	0.00
30/09/2009	£ / R On 14-June-10	18.45	Call	Currency Future	36	31	36	31	0.00
30/09/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5808	6063	5808	6063	0.00
30/09/2009	£ / R On 15-March-10	9.60	Call	Currency Future	2894	2642	2894	2642	0.00
30/09/2009	£ / R On 15-March-10	9.60	Put	Currency Future	27	29	27	29	0.00
30/09/2009	£ / R On 15-March-10	10.60	Call	Currency Future	1925	1683	1925	1683	0.00
30/09/2009	£ / R On 15-March-10	10.60	Put	Currency Future	59	70	59	70	0.00
30/09/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1043	863	1043	863	0.00
30/09/2009	£ / R On 15-March-10	11.60	Put	Currency Future	177	250	177	250	0.00
30/09/2009	£ / R On 15-March-10	14.60	Call	Currency Future	134	112	134	112	0.00
30/09/2009	£ / R On 15-March-10	14.60	Put	Currency Future	2267	2499	2267	2499	0.00
30/09/2009	£ / R On 15-March-10	15.60	Call	Currency Future	61	51	61	51	0.00
30/09/2009	£ / R On 15-March-10	15.60	Put	Currency Future	3195	3438	3195	3438	0.00
30/09/2009	£ / R On 15-March-10	16.60	Call	Currency Future	30	27	30	27	0.00
30/09/2009	£ / R On 15-March-10	16.60	Put	Currency Future	4164	4414	4164	4414	0.00
30/09/2009	£ / R On 15-March-10	17.60	Call	Currency Future	22	20	22	20	0.00
30/09/2009	£ / R On 15-March-10	17.60	Put	Currency Future	5155	5407	5155	5407	0.00
30/09/2009	£ / R On 14-June-10	10.05	Call	Currency Future	2680	2423	2680	2423	0.00
30/09/2009	£ / R On 14-June-10	10.05	Put	Currency Future	52	55	52	55	0.00
30/09/2009	£ / R On 14-June-10	11.05	Call	Currency Future	1747	1522	1747	1522	0.00
30/09/2009	£ / R On 14-June-10	11.05	Put	Currency Future	119	154	119	154	0.00
30/09/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1014	866	1014	866	0.00
30/09/2009	£ / R On 14-June-10	12.05	Put	Currency Future	386	498	386	498	0.00
30/09/2009	£ / R On 14-June-10	15.55	Call	Currency Future	179	159	179	159	0.00
30/09/2009	£ / R On 14-June-10	15.55	Put	Currency Future	3051	3291	3051	3291	0.00
30/09/2009	£ / R On 14-June-10	16.55	Call	Currency Future	118	103	118	103	0.00
30/09/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3990	4235	3990	4235	0.00
30/09/2009	£ / R On 14-June-10	18.55	Call	Currency Future	33	30	33	30	0.00
30/09/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5906	6162	5906	6162	0.00
30/09/2009	£ / R On 15-March-10	9.70	Call	Currency Future	2796	2545	2796	2545	0.00
30/09/2009	£ / R On 15-March-10	9.70	Put	Currency Future	29	32	29	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	10.70	Call	Currency Future	1831	1590	1831	1590	0.00
30/09/2009	£ / R On 15-March-10	10.70	Put	Currency Future	65	77	65	77	0.00
30/09/2009	£ / R On 15-March-10	11.70	Call	Currency Future	974	802	974	802	0.00
30/09/2009	£ / R On 15-March-10	11.70	Put	Currency Future	207	289	207	289	0.00
30/09/2009	£ / R On 15-March-10	12.70	Call	Currency Future	460	382	460	382	0.00
30/09/2009	£ / R On 15-March-10	12.70	Put	Currency Future	693	869	693	869	0.00
30/09/2009	£ / R On 15-March-10	15.70	Call	Currency Future	57	47	57	47	0.00
30/09/2009	£ / R On 15-March-10	15.70	Put	Currency Future	3290	3534	3290	3534	0.00
30/09/2009	£ / R On 15-March-10	16.70	Call	Currency Future	29	26	29	26	0.00
30/09/2009	£ / R On 15-March-10	16.70	Put	Currency Future	4263	4513	4263	4513	0.00
30/09/2009	£ / R On 15-March-10	17.70	Call	Currency Future	21	19	21	19	0.00
30/09/2009	£ / R On 15-March-10	17.70	Put	Currency Future	5255	5506	5255	5506	0.00
30/09/2009	£ / R On 14-December-09	13.35	Call	Currency Future	86	65	86	65	0.00
30/09/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1182	1409	1182	1409	0.00
30/09/2009	£ / R On 15-March-10	9.80	Call	Currency Future	2698	2447	2698	2447	0.00
30/09/2009	£ / R On 15-March-10	9.80	Put	Currency Future	31	34	31	34	0.00
30/09/2009	£ / R On 15-March-10	10.80	Call	Currency Future	1738	1498	1738	1498	0.00
30/09/2009	£ / R On 15-March-10	10.80	Put	Currency Future	72	85	72	85	0.00
30/09/2009	£ / R On 15-March-10	11.80	Call	Currency Future	907	744	907	744	0.00
30/09/2009	£ / R On 15-March-10	11.80	Put	Currency Future	240	331	240	331	0.00
30/09/2009	£ / R On 15-March-10	14.80	Call	Currency Future	115	96	115	96	0.00
30/09/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2448	2683	2448	2683	0.00
30/09/2009	£ / R On 15-March-10	15.80	Call	Currency Future	53	44	53	44	0.00
30/09/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3386	3631	3386	3631	0.00
30/09/2009	£ / R On 15-March-10	16.80	Call	Currency Future	28	26	28	26	0.00
30/09/2009	£ / R On 15-March-10	16.80	Put	Currency Future	4362	4613	4362	4613	0.00
30/09/2009	£ / R On 15-March-10	17.80	Call	Currency Future	20	19	20	19	0.00
30/09/2009	£ / R On 15-March-10	17.80	Put	Currency Future	5354	5606	5354	5606	0.00
30/09/2009	£ / R On 14-June-10	10.15	Call	Currency Future	2583	2326	2583	2326	0.00
30/09/2009	£ / R On 14-June-10	10.15	Put	Currency Future	55	58	55	58	0.00
30/09/2009	£ / R On 14-June-10	12.15	Call	Currency Future	958	817	958	817	0.00
30/09/2009	£ / R On 14-June-10	12.15	Put	Currency Future	430	549	430	549	0.00
30/09/2009	£ / R On 14-June-10	16.65	Call	Currency Future	114	97	114	97	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	16.65	Put	Currency Future	4086	4329	4086	4329	0.00
30/09/2009	£ / R On 14-June-10	17.65	Call	Currency Future	60	51	60	51	0.00
30/09/2009	£ / R On 14-June-10	17.65	Put	Currency Future	5032	5283	5032	5283	0.00
30/09/2009	£ / R On 15-March-10	9.95	Call	Currency Future	2551	2302	2551	2302	0.00
30/09/2009	£ / R On 15-March-10	9.95	Put	Currency Future	35	39	35	39	0.00
30/09/2009	£ / R On 15-March-10	10.95	Call	Currency Future	1600	1362	1600	1362	0.00
30/09/2009	£ / R On 15-March-10	10.95	Put	Currency Future	83	99	83	99	0.00
30/09/2009	£ / R On 15-March-10	11.95	Call	Currency Future	813	663	813	663	0.00
30/09/2009	£ / R On 15-March-10	11.95	Put	Currency Future	296	400	296	400	0.00
30/09/2009	£ / R On 15-March-10	14.95	Call	Currency Future	102	85	102	85	0.00
30/09/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2585	2822	2585	2822	0.00
30/09/2009	£ / R On 15-March-10	15.95	Call	Currency Future	47	39	47	39	0.00
30/09/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3530	3776	3530	3776	0.00
30/09/2009	£ / R On 15-March-10	16.95	Call	Currency Future	27	24	27	24	0.00
30/09/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4510	4761	4510	4761	0.00
30/09/2009	£ / R On 15-March-10	17.95	Call	Currency Future	20	18	20	18	0.00
30/09/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5503	5755	5503	5755	0.00
30/09/2009	£ / R On 15-March-10	9.85	Call	Currency Future	2649	2399	2649	2399	0.00
30/09/2009	£ / R On 15-March-10	9.85	Put	Currency Future	32	36	32	36	0.00
30/09/2009	£ / R On 15-March-10	10.85	Call	Currency Future	1692	1453	1692	1453	0.00
30/09/2009	£ / R On 15-March-10	10.85	Put	Currency Future	75	90	75	90	0.00
30/09/2009	£ / R On 15-March-10	11.85	Call	Currency Future	875	716	875	716	0.00
30/09/2009	£ / R On 15-March-10	11.85	Put	Currency Future	258	353	258	353	0.00
30/09/2009	£ / R On 15-March-10	14.85	Call	Currency Future	110	92	110	92	0.00
30/09/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2494	2729	2494	2729	0.00
30/09/2009	£ / R On 15-March-10	15.85	Call	Currency Future	51	42	51	42	0.00
30/09/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3434	3679	3434	3679	0.00
30/09/2009	£ / R On 15-March-10	16.85	Call	Currency Future	28	25	28	25	0.00
30/09/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4411	4662	4411	4662	0.00
30/09/2009	£ / R On 15-March-10	17.85	Call	Currency Future	20	19	20	19	0.00
30/09/2009	£ / R On 15-March-10	17.85	Put	Currency Future	5404	5656	5404	5656	0.00
30/09/2009	£ / R On 14-June-10	9.85	Call	Currency Future	2875	2618	2875	2618	0.00
30/09/2009	£ / R On 14-June-10	9.85	Put	Currency Future	47	50	47	50	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	10.85	Call	Currency Future	1921	1689	1921	1689	0.00
30/09/2009	£ / R On 14-June-10	10.85	Put	Currency Future	93	121	93	121	0.00
30/09/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1134	971	1134	971	0.00
30/09/2009	£ / R On 14-June-10	11.85	Put	Currency Future	306	403	306	403	0.00
30/09/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3022	2764	3022	2764	0.00
30/09/2009	£ / R On 14-June-10	9.70	Put	Currency Future	44	46	44	46	0.00
30/09/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2054	1818	2054	1818	0.00
30/09/2009	£ / R On 14-June-10	10.70	Put	Currency Future	76	100	76	100	0.00
30/09/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1231	1057	1231	1057	0.00
30/09/2009	£ / R On 14-June-10	11.70	Put	Currency Future	253	339	253	339	0.00
30/09/2009	£ / R On 14-June-10	15.20	Call	Currency Future	209	185	209	185	0.00
30/09/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2731	2967	2731	2967	0.00
30/09/2009	£ / R On 14-June-10	16.20	Call	Currency Future	136	122	136	122	0.00
30/09/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3658	3904	3658	3904	0.00
30/09/2009	£ / R On 14-June-10	17.20	Call	Currency Future	80	68	80	68	0.00
30/09/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4603	4850	4603	4850	0.00
30/09/2009	£ / R On 14-June-10	18.20	Call	Currency Future	42	36	42	36	0.00
30/09/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5564	5818	5564	5818	0.00
30/09/2009	£ / R On 15-March-10	9.55	Call	Currency Future	2943	2691	2943	2691	0.00
30/09/2009	£ / R On 15-March-10	9.55	Put	Currency Future	26	28	26	28	0.00
30/09/2009	£ / R On 15-March-10	10.55	Call	Currency Future	1972	1730	1972	1730	0.00
30/09/2009	£ / R On 15-March-10	10.55	Put	Currency Future	56	67	56	67	0.00
30/09/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1080	895	1080	895	0.00
30/09/2009	£ / R On 15-March-10	11.55	Put	Currency Future	163	232	163	232	0.00
30/09/2009	£ / R On 15-March-10	14.55	Call	Currency Future	139	116	139	116	0.00
30/09/2009	£ / R On 15-March-10	14.55	Put	Currency Future	2223	2453	2223	2453	0.00
30/09/2009	£ / R On 15-March-10	15.55	Call	Currency Future	64	53	64	53	0.00
30/09/2009	£ / R On 15-March-10	15.55	Put	Currency Future	3147	3390	3147	3390	0.00
30/09/2009	£ / R On 15-March-10	16.55	Call	Currency Future	31	28	31	28	0.00
30/09/2009	£ / R On 15-March-10	16.55	Put	Currency Future	4114	4365	4114	4365	0.00
30/09/2009	£ / R On 15-March-10	17.55	Call	Currency Future	22	20	22	20	0.00
30/09/2009	£ / R On 15-March-10	17.55	Put	Currency Future	5105	5357	5105	5357	0.00
30/09/2009	£ / R On 15-March-10	9.75	Call	Currency Future	2747	2496	2747	2496	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	9.75	Put	Currency Future	30	33	30	33	0.00
30/09/2009	£ / R On 15-March-10	10.75	Call	Currency Future	1785	1544	1785	1544	0.00
30/09/2009	£ / R On 15-March-10	10.75	Put	Currency Future	68	81	68	81	0.00
30/09/2009	£ / R On 15-March-10	11.75	Call	Currency Future	940	773	940	773	0.00
30/09/2009	£ / R On 15-March-10	11.75	Put	Currency Future	223	310	223	310	0.00
30/09/2009	£ / R On 15-March-10	12.75	Call	Currency Future	444	369	444	369	0.00
30/09/2009	£ / R On 15-March-10	12.75	Put	Currency Future	727	906	727	906	0.00
30/09/2009	£ / R On 15-March-10	14.75	Call	Currency Future	119	100	119	100	0.00
30/09/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2403	2637	2403	2637	0.00
30/09/2009	£ / R On 15-March-10	15.75	Call	Currency Future	55	46	55	46	0.00
30/09/2009	£ / R On 15-March-10	15.75	Put	Currency Future	3338	3583	3338	3583	0.00
30/09/2009	£ / R On 15-March-10	16.75	Call	Currency Future	29	26	29	26	0.00
30/09/2009	£ / R On 15-March-10	16.75	Put	Currency Future	4312	4563	4312	4563	0.00
30/09/2009	£ / R On 15-March-10	17.75	Call	Currency Future	21	19	21	19	0.00
30/09/2009	£ / R On 15-March-10	17.75	Put	Currency Future	5304	5556	5304	5556	0.00
30/09/2009	£ / R On 15-March-10	9.65	Call	Currency Future	2845	2593	2845	2593	0.00
30/09/2009	£ / R On 15-March-10	9.65	Put	Currency Future	28	30	28	30	0.00
30/09/2009	£ / R On 15-March-10	10.65	Call	Currency Future	1878	1637	1878	1637	0.00
30/09/2009	£ / R On 15-March-10	10.65	Put	Currency Future	62	74	62	74	0.00
30/09/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1008	832	1008	832	0.00
30/09/2009	£ / R On 15-March-10	11.65	Put	Currency Future	192	269	192	269	0.00
30/09/2009	£ / R On 15-March-10	12.65	Call	Currency Future	477	396	477	396	0.00
30/09/2009	£ / R On 15-March-10	12.65	Put	Currency Future	660	833	660	833	0.00
30/09/2009	£ / R On 15-March-10	14.65	Call	Currency Future	129	108	129	108	0.00
30/09/2009	£ / R On 15-March-10	14.65	Put	Currency Future	2312	2545	2312	2545	0.00
30/09/2009	£ / R On 15-March-10	15.65	Call	Currency Future	59	49	59	49	0.00
30/09/2009	£ / R On 15-March-10	15.65	Put	Currency Future	3243	3486	3243	3486	0.00
30/09/2009	£ / R On 15-March-10	16.65	Call	Currency Future	30	27	30	27	0.00
30/09/2009	£ / R On 15-March-10	16.65	Put	Currency Future	4213	4464	4213	4464	0.00
30/09/2009	£ / R On 15-March-10	17.65	Call	Currency Future	21	20	21	20	0.00
30/09/2009	£ / R On 15-March-10	17.65	Put	Currency Future	5205	5457	5205	5457	0.00
30/09/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2054	1818	2054	1818	0.00
30/09/2009	£ / R On 14-June-10	10.70	Put	Currency Future	76	100	76	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1231	1057	1231	1057	0.00
30/09/2009	£ / R On 14-June-10	11.70	Put	Currency Future	253	339	253	339	0.00
30/09/2009	£ / R On 14-June-10	15.20	Call	Currency Future	209	185	209	185	0.00
30/09/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2731	2967	2731	2967	0.00
30/09/2009	£ / R On 14-June-10	10.00	Call	Currency Future	2729	2472	2729	2472	0.00
30/09/2009	£ / R On 14-June-10	10.00	Put	Currency Future	51	54	51	54	0.00
30/09/2009	£ / R On 14-June-10	11.00	Call	Currency Future	1790	1563	1790	1563	0.00
30/09/2009	£ / R On 14-June-10	11.00	Put	Currency Future	112	145	112	145	0.00
30/09/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1043	891	1043	891	0.00
30/09/2009	£ / R On 14-June-10	12.00	Put	Currency Future	365	473	365	473	0.00
30/09/2009	£ / R On 14-June-10	18.50	Call	Currency Future	34	30	34	30	0.00
30/09/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5857	6112	5857	6112	0.00
30/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	37	30	37	30	0.00
30/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1882	2124	1882	2124	0.00
30/09/2009	£ / R On 14-June-10	11.10	Call	Currency Future	1705	1482	1705	1482	0.00
30/09/2009	£ / R On 14-June-10	11.10	Put	Currency Future	127	163	127	163	0.00
30/09/2009	£ / R On 14-June-10	12.10	Call	Currency Future	986	841	986	841	0.00
30/09/2009	£ / R On 14-June-10	12.10	Put	Currency Future	408	523	408	523	0.00
30/09/2009	£ / R On 14-June-10	15.60	Call	Currency Future	175	156	175	156	0.00
30/09/2009	£ / R On 14-June-10	15.60	Put	Currency Future	3097	3338	3097	3338	0.00
30/09/2009	£ / R On 14-June-10	16.60	Call	Currency Future	116	100	116	100	0.00
30/09/2009	£ / R On 14-June-10	16.60	Put	Currency Future	4038	4282	4038	4282	0.00
30/09/2009	£ / R On 14-June-10	18.60	Call	Currency Future	32	29	32	29	0.00
30/09/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5954	6211	5954	6211	0.00
30/09/2009	£ / R On 15-March-10	9.90	Call	Currency Future	2600	2350	2600	2350	0.00
30/09/2009	£ / R On 15-March-10	9.90	Put	Currency Future	34	37	34	37	0.00
30/09/2009	£ / R On 15-March-10	10.90	Call	Currency Future	1646	1407	1646	1407	0.00
30/09/2009	£ / R On 15-March-10	10.90	Put	Currency Future	79	94	79	94	0.00
30/09/2009	£ / R On 15-March-10	11.90	Call	Currency Future	843	689	843	689	0.00
30/09/2009	£ / R On 15-March-10	11.90	Put	Currency Future	277	376	277	376	0.00
30/09/2009	£ / R On 15-March-10	14.90	Call	Currency Future	106	88	106	88	0.00
30/09/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2540	2775	2540	2775	0.00
30/09/2009	£ / R On 15-March-10	15.90	Call	Currency Future	49	41	49	41	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3482	3728	3482	3728	0.00
30/09/2009	£ / R On 15-March-10	16.90	Call	Currency Future	27	25	27	25	0.00
30/09/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4461	4712	4461	4712	0.00
30/09/2009	£ / R On 15-March-10	17.90	Call	Currency Future	20	18	20	18	0.00
30/09/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5453	5705	5453	5705	0.00
30/09/2009	£ / R On 14-December-09	13.95	Call	Currency Future	43	34	43	34	0.00
30/09/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1739	1978	1739	1978	0.00
30/09/2009	£ / R On 15-March-10	13.70	Call	Currency Future	234	202	234	202	0.00
30/09/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1467	1689	1467	1689	0.00
30/09/2009	£ / R On 14-December-09	13.50	Call	Currency Future	72	55	72	55	0.00
30/09/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1317	1549	1317	1549	0.00
30/09/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3168	2911	3168	2911	0.00
30/09/2009	£ / R On 14-June-10	9.55	Put	Currency Future	40	43	40	43	0.00
30/09/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2195	1950	2195	1950	0.00
30/09/2009	£ / R On 14-June-10	10.55	Put	Currency Future	68	82	68	82	0.00
30/09/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1341	1149	1341	1149	0.00
30/09/2009	£ / R On 14-June-10	11.55	Put	Currency Future	213	281	213	281	0.00
30/09/2009	£ / R On 14-June-10	12.55	Call	Currency Future	760	652	760	652	0.00
30/09/2009	£ / R On 14-June-10	12.55	Put	Currency Future	633	784	633	784	0.00
30/09/2009	£ / R On 14-June-10	15.05	Call	Currency Future	224	198	224	198	0.00
30/09/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2597	2830	2597	2830	0.00
30/09/2009	£ / R On 14-June-10	16.05	Call	Currency Future	144	130	144	130	0.00
30/09/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3516	3761	3516	3761	0.00
30/09/2009	£ / R On 14-June-10	17.05	Call	Currency Future	88	75	88	75	0.00
30/09/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4461	4707	4461	4707	0.00
30/09/2009	£ / R On 14-June-10	18.05	Call	Currency Future	46	39	46	39	0.00
30/09/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5419	5671	5419	5671	0.00
30/09/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3187	2936	3187	2936	0.00
30/09/2009	£ / R On 15-March-10	9.30	Put	Currency Future	21	23	21	23	0.00
30/09/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2212	1965	2212	1965	0.00
30/09/2009	£ / R On 15-March-10	10.30	Put	Currency Future	45	52	45	52	0.00
30/09/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1285	1067	1285	1067	0.00
30/09/2009	£ / R On 15-March-10	11.30	Put	Currency Future	118	154	118	154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	12.30	Call	Currency Future	621	507	621	507	0.00
30/09/2009	£ / R On 15-March-10	12.30	Put	Currency Future	455	594	455	594	0.00
30/09/2009	£ / R On 15-March-10	14.30	Call	Currency Future	164	142	164	142	0.00
30/09/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1997	2229	1997	2229	0.00
30/09/2009	£ / R On 15-March-10	15.30	Call	Currency Future	78	65	78	65	0.00
30/09/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2911	3152	2911	3152	0.00
30/09/2009	£ / R On 15-March-10	16.30	Call	Currency Future	36	31	36	31	0.00
30/09/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3869	4118	3869	4118	0.00
30/09/2009	£ / R On 15-March-10	17.30	Call	Currency Future	24	22	24	22	0.00
30/09/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4857	5109	4857	5109	0.00
30/09/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2172	1925	2172	1925	0.00
30/09/2009	£ / R On 14-December-09	10.10	Put	Currency Future	17	19	17	19	0.00
30/09/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1201	969	1201	969	0.00
30/09/2009	£ / R On 14-December-09	11.10	Put	Currency Future	46	63	46	63	0.00
30/09/2009	£ / R On 14-December-09	17.10	Call	Currency Future	5	5	5	5	0.00
30/09/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4851	5099	4851	5099	0.00
30/09/2009	£ / R On 14-December-09	19.10	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6847	7096	6847	7096	0.00
30/09/2009	£ / R On 14-December-09	21.10	Call	Currency Future	1	0	1	0	0.00
30/09/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8846	9095	8846	9095	0.00
30/09/2009	£ / R On 14-June-10	19.55	Call	Currency Future	25	23	25	23	0.00
30/09/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6897	7155	6897	7155	0.00
30/09/2009	£ / R On 14-June-10	21.55	Call	Currency Future	12	10	12	10	0.00
30/09/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8884	9142	8884	9142	0.00
30/09/2009	£ / R On 15-March-10	19.30	Call	Currency Future	13	12	13	12	0.00
30/09/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6846	7099	6846	7099	0.00
30/09/2009	£ / R On 15-March-10	21.30	Call	Currency Future	5	4	5	4	0.00
30/09/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8839	9091	8839	9091	0.00
30/09/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3059	2812	3059	2812	0.00
30/09/2009	£ / R On 14-December-09	9.20	Put	Currency Future	5	6	5	6	0.00
30/09/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2074	1827	2074	1827	0.00
30/09/2009	£ / R On 14-December-09	10.20	Put	Currency Future	20	21	20	21	0.00
30/09/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1106	884	1106	884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	11.20	Put	Currency Future	51	79	51	79	0.00
30/09/2009	£ / R On 14-December-09	12.20	Call	Currency Future	366	265	366	265	0.00
30/09/2009	£ / R On 14-December-09	12.20	Put	Currency Future	311	459	311	459	0.00
30/09/2009	£ / R On 14-December-09	17.20	Call	Currency Future	5	5	5	5	0.00
30/09/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4951	5199	4951	5199	0.00
30/09/2009	£ / R On 14-December-09	19.20	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6947	7196	6947	7196	0.00
30/09/2009	£ / R On 14-December-09	21.20	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8946	9195	8946	9195	0.00
30/09/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2099	1861	2099	1861	0.00
30/09/2009	£ / R On 14-June-10	10.65	Put	Currency Future	71	93	71	93	0.00
30/09/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1265	1087	1265	1087	0.00
30/09/2009	£ / R On 14-June-10	11.65	Put	Currency Future	237	319	237	319	0.00
30/09/2009	£ / R On 14-June-10	19.65	Call	Currency Future	24	22	24	22	0.00
30/09/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6996	7254	6996	7254	0.00
30/09/2009	£ / R On 14-June-10	21.65	Call	Currency Future	11	9	11	9	0.00
30/09/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8983	9241	8983	9241	0.00
30/09/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3041	2789	3041	2789	0.00
30/09/2009	£ / R On 15-March-10	9.45	Put	Currency Future	24	26	24	26	0.00
30/09/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2067	1823	2067	1823	0.00
30/09/2009	£ / R On 15-March-10	10.45	Put	Currency Future	51	60	51	60	0.00
30/09/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1154	961	1154	961	0.00
30/09/2009	£ / R On 15-March-10	11.45	Put	Currency Future	137	198	137	198	0.00
30/09/2009	£ / R On 15-March-10	12.45	Call	Currency Future	551	456	551	456	0.00
30/09/2009	£ / R On 15-March-10	12.45	Put	Currency Future	534	693	534	693	0.00
30/09/2009	£ / R On 15-March-10	15.45	Call	Currency Future	69	57	69	57	0.00
30/09/2009	£ / R On 15-March-10	15.45	Put	Currency Future	3053	3294	3053	3294	0.00
30/09/2009	£ / R On 15-March-10	17.45	Call	Currency Future	23	21	23	21	0.00
30/09/2009	£ / R On 15-March-10	17.45	Put	Currency Future	5006	5258	5006	5258	0.00
30/09/2009	£ / R On 15-March-10	19.45	Call	Currency Future	12	11	12	11	0.00
30/09/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6996	7248	6996	7248	0.00
30/09/2009	£ / R On 15-March-10	21.45	Call	Currency Future	5	4	5	4	0.00
30/09/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8988	9241	8988	9241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	10.35	Call	Currency Future	1927	1681	1927	1681	0.00
30/09/2009	£ / R On 14-December-09	10.35	Put	Currency Future	23	25	23	25	0.00
30/09/2009	£ / R On 14-December-09	11.35	Call	Currency Future	972	764	972	764	0.00
30/09/2009	£ / R On 14-December-09	11.35	Put	Currency Future	67	108	67	108	0.00
30/09/2009	£ / R On 14-December-09	17.35	Call	Currency Future	5	4	5	4	0.00
30/09/2009	£ / R On 14-December-09	17.35	Put	Currency Future	5100	5349	5100	5349	0.00
30/09/2009	£ / R On 14-December-09	19.35	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.35	Put	Currency Future	7097	7346	7097	7346	0.00
30/09/2009	£ / R On 14-December-09	21.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.35	Put	Currency Future	9096	9345	9096	9345	0.00
30/09/2009	£ / R On 14-June-10	19.75	Call	Currency Future	24	22	24	22	0.00
30/09/2009	£ / R On 14-June-10	19.75	Put	Currency Future	7096	7354	7096	7354	0.00
30/09/2009	£ / R On 14-June-10	21.75	Call	Currency Future	10	9	10	9	0.00
30/09/2009	£ / R On 14-June-10	21.75	Put	Currency Future	9083	9341	9083	9341	0.00
30/09/2009	£ / R On 15-March-10	19.55	Call	Currency Future	12	11	12	11	0.00
30/09/2009	£ / R On 15-March-10	19.55	Put	Currency Future	7095	7348	7095	7348	0.00
30/09/2009	£ / R On 15-March-10	21.55	Call	Currency Future	4	3	4	3	0.00
30/09/2009	£ / R On 15-March-10	21.55	Put	Currency Future	9088	9340	9088	9340	0.00
30/09/2009	£ / R On 14-June-10	9.80	Call	Currency Future	2924	2667	2924	2667	0.00
30/09/2009	£ / R On 14-June-10	9.80	Put	Currency Future	46	49	46	49	0.00
30/09/2009	£ / R On 14-June-10	10.80	Call	Currency Future	1965	1731	1965	1731	0.00
30/09/2009	£ / R On 14-June-10	10.80	Put	Currency Future	87	113	87	113	0.00
30/09/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1166	999	1166	999	0.00
30/09/2009	£ / R On 14-June-10	11.80	Put	Currency Future	288	381	288	381	0.00
30/09/2009	£ / R On 14-June-10	15.80	Call	Currency Future	160	143	160	143	0.00
30/09/2009	£ / R On 14-June-10	15.80	Put	Currency Future	3282	3525	3282	3525	0.00
30/09/2009	£ / R On 14-June-10	17.80	Call	Currency Future	55	46	55	46	0.00
30/09/2009	£ / R On 14-June-10	17.80	Put	Currency Future	5177	5428	5177	5428	0.00
30/09/2009	£ / R On 14-June-10	19.80	Call	Currency Future	23	22	23	22	0.00
30/09/2009	£ / R On 14-June-10	19.80	Put	Currency Future	7145	7404	7145	7404	0.00
30/09/2009	£ / R On 14-June-10	21.80	Call	Currency Future	10	8	10	8	0.00
30/09/2009	£ / R On 14-June-10	21.80	Put	Currency Future	9132	9390	9132	9390	0.00
30/09/2009	£ / R On 15-March-10	19.60	Call	Currency Future	12	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	19.60	Put	Currency Future	7145	7398	7145	7398	0.00
30/09/2009	£ / R On 15-March-10	21.60	Call	Currency Future	4	3	4	3	0.00
30/09/2009	£ / R On 15-March-10	21.60	Put	Currency Future	9138	9390	9138	9390	0.00
30/09/2009	£ / R On 14-December-09	9.30	Call	Currency Future	2960	2712	2960	2712	0.00
30/09/2009	£ / R On 14-December-09	9.30	Put	Currency Future	5	7	5	7	0.00
30/09/2009	£ / R On 14-December-09	10.30	Call	Currency Future	1976	1729	1976	1729	0.00
30/09/2009	£ / R On 14-December-09	10.30	Put	Currency Future	22	24	22	24	0.00
30/09/2009	£ / R On 14-December-09	15.30	Call	Currency Future	15	14	15	14	0.00
30/09/2009	£ / R On 14-December-09	15.30	Put	Currency Future	3061	3308	3061	3308	0.00
30/09/2009	£ / R On 14-December-09	19.30	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.30	Put	Currency Future	7047	7296	7047	7296	0.00
30/09/2009	£ / R On 14-December-09	21.30	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.30	Put	Currency Future	9046	9295	9046	9295	0.00
30/09/2009	£ / R On 14-December-09	9.50	Call	Currency Future	2762	2515	2762	2515	0.00
30/09/2009	£ / R On 14-December-09	9.50	Put	Currency Future	7	9	7	9	0.00
30/09/2009	£ / R On 14-December-09	10.50	Call	Currency Future	1781	1535	1781	1535	0.00
30/09/2009	£ / R On 14-December-09	10.50	Put	Currency Future	26	29	26	29	0.00
30/09/2009	£ / R On 14-December-09	11.50	Call	Currency Future	846	650	846	650	0.00
30/09/2009	£ / R On 14-December-09	11.50	Put	Currency Future	92	144	92	144	0.00
30/09/2009	£ / R On 14-December-09	12.50	Call	Currency Future	248	181	248	181	0.00
30/09/2009	£ / R On 14-December-09	12.50	Put	Currency Future	494	676	494	676	0.00
30/09/2009	£ / R On 14-December-09	15.50	Call	Currency Future	14	13	14	13	0.00
30/09/2009	£ / R On 14-December-09	15.50	Put	Currency Future	3259	3507	3259	3507	0.00
30/09/2009	£ / R On 14-December-09	17.50	Call	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 14-December-09	17.50	Put	Currency Future	5250	5498	5250	5498	0.00
30/09/2009	£ / R On 14-December-09	19.50	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.50	Put	Currency Future	7247	7496	7247	7496	0.00
30/09/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.50	Put	Currency Future	9246	9495	9246	9495	0.00
30/09/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1833	1605	1833	1605	0.00
30/09/2009	£ / R On 14-June-10	10.95	Put	Currency Future	106	137	106	137	0.00
30/09/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1073	917	1073	917	0.00
30/09/2009	£ / R On 14-June-10	11.95	Put	Currency Future	345	449	345	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	12.95	Call	Currency Future	610	528	610	528	0.00
30/09/2009	£ / R On 14-June-10	12.95	Put	Currency Future	883	1060	883	1060	0.00
30/09/2009	£ / R On 14-June-10	15.95	Call	Currency Future	150	135	150	135	0.00
30/09/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3423	3667	3423	3667	0.00
30/09/2009	£ / R On 14-June-10	17.95	Call	Currency Future	50	42	50	42	0.00
30/09/2009	£ / R On 14-June-10	17.95	Put	Currency Future	5322	5574	5322	5574	0.00
30/09/2009	£ / R On 14-June-10	19.95	Call	Currency Future	23	21	23	21	0.00
30/09/2009	£ / R On 14-June-10	19.95	Put	Currency Future	7295	7553	7295	7553	0.00
30/09/2009	£ / R On 14-June-10	21.95	Call	Currency Future	9	8	9	8	0.00
30/09/2009	£ / R On 14-June-10	21.95	Put	Currency Future	9281	9540	9281	9540	0.00
30/09/2009	£ / R On 14-June-10	15.95	Call	Currency Future	150	135	150	135	0.00
30/09/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3423	3667	3423	3667	0.00
30/09/2009	£ / R On 15-March-10	19.75	Call	Currency Future	11	10	11	10	0.00
30/09/2009	£ / R On 15-March-10	19.75	Put	Currency Future	7295	7547	7295	7547	0.00
30/09/2009	£ / R On 15-March-10	21.75	Call	Currency Future	4	3	4	3	0.00
30/09/2009	£ / R On 15-March-10	21.75	Put	Currency Future	9287	9540	9287	9540	0.00
30/09/2009	£ / R On 14-December-09	9.65	Call	Currency Future	2614	2367	2614	2367	0.00
30/09/2009	£ / R On 14-December-09	9.65	Put	Currency Future	9	11	9	11	0.00
30/09/2009	£ / R On 14-December-09	10.65	Call	Currency Future	1634	1389	1634	1389	0.00
30/09/2009	£ / R On 14-December-09	10.65	Put	Currency Future	30	34	30	34	0.00
30/09/2009	£ / R On 14-December-09	11.65	Call	Currency Future	728	546	728	546	0.00
30/09/2009	£ / R On 14-December-09	11.65	Put	Currency Future	123	190	123	190	0.00
30/09/2009	£ / R On 14-December-09	15.65	Call	Currency Future	13	12	13	12	0.00
30/09/2009	£ / R On 14-December-09	15.65	Put	Currency Future	3408	3656	3408	3656	0.00
30/09/2009	£ / R On 14-December-09	17.65	Call	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 14-December-09	17.65	Put	Currency Future	5399	5648	5399	5648	0.00
30/09/2009	£ / R On 14-December-09	19.65	Call	Currency Future	1	2	1	2	0.00
30/09/2009	£ / R On 14-December-09	19.65	Put	Currency Future	7397	7646	7397	7646	0.00
30/09/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.65	Put	Currency Future	9396	9644	9396	9644	0.00
30/09/2009	£ / R On 14-December-09	9.70	Call	Currency Future	2564	2317	2564	2317	0.00
30/09/2009	£ / R On 14-December-09	9.70	Put	Currency Future	10	12	10	12	0.00
30/09/2009	£ / R On 14-December-09	10.70	Call	Currency Future	1586	1341	1586	1341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	10.70	Put	Currency Future	31	36	31	36	0.00
30/09/2009	£ / R On 14-December-09	11.70	Call	Currency Future	690	513	690	513	0.00
30/09/2009	£ / R On 14-December-09	11.70	Put	Currency Future	135	207	135	207	0.00
30/09/2009	£ / R On 14-December-09	15.70	Call	Currency Future	13	12	13	12	0.00
30/09/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3458	3706	3458	3706	0.00
30/09/2009	£ / R On 14-December-09	17.70	Call	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 14-December-09	17.70	Put	Currency Future	5449	5698	5449	5698	0.00
30/09/2009	£ / R On 14-December-09	19.70	Call	Currency Future	1	2	1	2	0.00
30/09/2009	£ / R On 14-December-09	19.70	Put	Currency Future	7447	7696	7447	7696	0.00
30/09/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.70	Put	Currency Future	9446	9694	9446	9694	0.00
30/09/2009	£ / R On 14-June-10	20.00	Call	Currency Future	22	21	22	21	0.00
30/09/2009	£ / R On 14-June-10	20.00	Put	Currency Future	7344	7603	7344	7603	0.00
30/09/2009	£ / R On 14-June-10	22.00	Call	Currency Future	9	7	9	7	0.00
30/09/2009	£ / R On 14-June-10	22.00	Put	Currency Future	9331	9589	9331	9589	0.00
30/09/2009	£ / R On 14-June-10	16.15	Call	Currency Future	138	125	138	125	0.00
30/09/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3611	3856	3611	3856	0.00
30/09/2009	£ / R On 14-June-10	18.15	Call	Currency Future	43	37	43	37	0.00
30/09/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5516	5769	5516	5769	0.00
30/09/2009	£ / R On 14-June-10	22.15	Call	Currency Future	8	7	8	7	0.00
30/09/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9480	9739	9480	9739	0.00
30/09/2009	£ / R On 15-March-10	19.85	Call	Currency Future	11	10	11	10	0.00
30/09/2009	£ / R On 15-March-10	19.85	Put	Currency Future	7394	7647	7394	7647	0.00
30/09/2009	£ / R On 15-March-10	21.85	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 15-March-10	21.85	Put	Currency Future	9387	9640	9387	9640	0.00
30/09/2009	£ / R On 15-March-10	19.90	Call	Currency Future	11	10	11	10	0.00
30/09/2009	£ / R On 15-March-10	19.90	Put	Currency Future	7444	7697	7444	7697	0.00
30/09/2009	£ / R On 15-March-10	21.90	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 15-March-10	21.90	Put	Currency Future	9437	9690	9437	9690	0.00
30/09/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2515	2268	2515	2268	0.00
30/09/2009	£ / R On 14-December-09	9.75	Put	Currency Future	10	12	10	12	0.00
30/09/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1537	1293	1537	1293	0.00
30/09/2009	£ / R On 14-December-09	10.75	Put	Currency Future	33	38	33	38	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	11.75	Call	Currency Future	653	481	653	481	0.00
30/09/2009	£ / R On 14-December-09	11.75	Put	Currency Future	148	226	148	226	0.00
30/09/2009	£ / R On 14-December-09	15.75	Call	Currency Future	12	12	12	12	0.00
30/09/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3508	3756	3508	3756	0.00
30/09/2009	£ / R On 14-December-09	17.75	Call	Currency Future	4	3	4	3	0.00
30/09/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5499	5748	5499	5748	0.00
30/09/2009	£ / R On 14-December-09	19.75	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7497	7746	7497	7746	0.00
30/09/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9496	9744	9496	9744	0.00
30/09/2009	£ / R On 14-June-10	10.20	Call	Currency Future	2534	2278	2534	2278	0.00
30/09/2009	£ / R On 14-June-10	10.20	Put	Currency Future	56	60	56	60	0.00
30/09/2009	£ / R On 14-June-10	11.20	Call	Currency Future	1621	1402	1621	1402	0.00
30/09/2009	£ / R On 14-June-10	11.20	Put	Currency Future	143	184	143	184	0.00
30/09/2009	£ / R On 14-June-10	12.20	Call	Currency Future	931	794	931	794	0.00
30/09/2009	£ / R On 14-June-10	12.20	Put	Currency Future	453	576	453	576	0.00
30/09/2009	£ / R On 14-June-10	13.20	Call	Currency Future	535	465	535	465	0.00
30/09/2009	£ / R On 14-June-10	13.20	Put	Currency Future	1058	1247	1058	1247	0.00
30/09/2009	£ / R On 14-June-10	20.20	Call	Currency Future	21	20	21	20	0.00
30/09/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7544	7802	7544	7802	0.00
30/09/2009	£ / R On 14-June-10	22.20	Call	Currency Future	8	7	8	7	0.00
30/09/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9530	9789	9530	9789	0.00
30/09/2009	£ / R On 15-March-10	19.95	Call	Currency Future	10	10	10	10	0.00
30/09/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7494	7747	7494	7747	0.00
30/09/2009	£ / R On 15-March-10	21.95	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9487	9740	9487	9740	0.00
30/09/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2417	2170	2417	2170	0.00
30/09/2009	£ / R On 14-December-09	9.85	Put	Currency Future	12	14	12	14	0.00
30/09/2009	£ / R On 14-December-09	11.85	Call	Currency Future	582	421	582	421	0.00
30/09/2009	£ / R On 14-December-09	11.85	Put	Currency Future	177	266	177	266	0.00
30/09/2009	£ / R On 14-December-09	15.85	Call	Currency Future	12	11	12	11	0.00
30/09/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3607	3855	3607	3855	0.00
30/09/2009	£ / R On 14-December-09	17.85	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5599	5847	5599	5847	0.00
30/09/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9596	9844	9596	9844	0.00
30/09/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2437	2181	2437	2181	0.00
30/09/2009	£ / R On 14-June-10	10.30	Put	Currency Future	59	63	59	63	0.00
30/09/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1539	1324	1539	1324	0.00
30/09/2009	£ / R On 14-June-10	11.30	Put	Currency Future	161	205	161	205	0.00
30/09/2009	£ / R On 14-June-10	20.30	Call	Currency Future	21	20	21	20	0.00
30/09/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7643	7901	7643	7901	0.00
30/09/2009	£ / R On 14-June-10	22.30	Call	Currency Future	7	6	7	6	0.00
30/09/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9630	9888	9630	9888	0.00
30/09/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2454	2205	2454	2205	0.00
30/09/2009	£ / R On 15-March-10	10.05	Put	Currency Future	38	42	38	42	0.00
30/09/2009	£ / R On 15-March-10	12.05	Call	Currency Future	754	614	754	614	0.00
30/09/2009	£ / R On 15-March-10	12.05	Put	Currency Future	337	451	337	451	0.00
30/09/2009	£ / R On 15-March-10	16.05	Call	Currency Future	43	36	43	36	0.00
30/09/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3627	3873	3627	3873	0.00
30/09/2009	£ / R On 15-March-10	18.05	Call	Currency Future	19	18	19	18	0.00
30/09/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5603	5855	5603	5855	0.00
30/09/2009	£ / R On 15-March-10	20.05	Call	Currency Future	10	9	10	9	0.00
30/09/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7594	7846	7594	7846	0.00
30/09/2009	£ / R On 15-March-10	22.05	Call	Currency Future	3	2	3	2	0.00
30/09/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9586	9839	9586	9839	0.00
30/09/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1489	1245	1489	1245	0.00
30/09/2009	£ / R On 14-December-09	10.80	Put	Currency Future	34	40	34	40	0.00
30/09/2009	£ / R On 14-December-09	11.80	Call	Currency Future	617	451	617	451	0.00
30/09/2009	£ / R On 14-December-09	11.80	Put	Currency Future	162	245	162	245	0.00
30/09/2009	£ / R On 14-December-09	17.80	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5549	5798	5549	5798	0.00
30/09/2009	£ / R On 14-December-09	19.80	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7547	7796	7547	7796	0.00
30/09/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9546	9794	9546	9794	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2486	2229	2486	2229	0.00
30/09/2009	£ / R On 14-June-10	10.25	Put	Currency Future	58	61	58	61	0.00
30/09/2009	£ / R On 14-June-10	11.25	Call	Currency Future	1580	1362	1580	1362	0.00
30/09/2009	£ / R On 14-June-10	11.25	Put	Currency Future	152	194	152	194	0.00
30/09/2009	£ / R On 14-June-10	12.25	Call	Currency Future	905	772	905	772	0.00
30/09/2009	£ / R On 14-June-10	12.25	Put	Currency Future	477	603	477	603	0.00
30/09/2009	£ / R On 14-June-10	20.25	Call	Currency Future	21	20	21	20	0.00
30/09/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7593	7852	7593	7852	0.00
30/09/2009	£ / R On 14-June-10	22.25	Call	Currency Future	8	6	8	6	0.00
30/09/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9580	9838	9580	9838	0.00
30/09/2009	£ / R On 14-June-10	18.10	Call	Currency Future	45	38	45	38	0.00
30/09/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5467	5720	5467	5720	0.00
30/09/2009	£ / R On 14-June-10	20.10	Call	Currency Future	22	20	22	20	0.00
30/09/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7444	7702	7444	7702	0.00
30/09/2009	£ / R On 14-June-10	22.10	Call	Currency Future	8	7	8	7	0.00
30/09/2009	£ / R On 14-June-10	22.10	Put	Currency Future	9431	9689	9431	9689	0.00
30/09/2009	£ / R On 14-December-09	9.55	Call	Currency Future	2712	2465	2712	2465	0.00
30/09/2009	£ / R On 14-December-09	9.55	Put	Currency Future	8	9	8	9	0.00
30/09/2009	£ / R On 14-December-09	10.55	Call	Currency Future	1732	1486	1732	1486	0.00
30/09/2009	£ / R On 14-December-09	10.55	Put	Currency Future	27	30	27	30	0.00
30/09/2009	£ / R On 14-December-09	11.55	Call	Currency Future	806	614	806	614	0.00
30/09/2009	£ / R On 14-December-09	11.55	Put	Currency Future	101	159	101	159	0.00
30/09/2009	£ / R On 14-December-09	12.55	Call	Currency Future	233	170	233	170	0.00
30/09/2009	£ / R On 14-December-09	12.55	Put	Currency Future	528	715	528	715	0.00
30/09/2009	£ / R On 14-December-09	15.55	Call	Currency Future	14	12	14	12	0.00
30/09/2009	£ / R On 14-December-09	15.55	Put	Currency Future	3309	3557	3309	3557	0.00
30/09/2009	£ / R On 14-December-09	17.55	Call	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 14-December-09	17.55	Put	Currency Future	5300	5548	5300	5548	0.00
30/09/2009	£ / R On 14-December-09	19.55	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.55	Put	Currency Future	7297	7546	7297	7546	0.00
30/09/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.55	Put	Currency Future	9296	9545	9296	9545	0.00
30/09/2009	£ / R On 15-March-10	19.80	Call	Currency Future	11	10	11	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
30/09/2009	£ / R On 15-March-10	19.80	Put	Currency Future	7344	7597	7344	7597	0.00
30/09/2009	£ / R On 15-March-10	21.80	Call	Currency Future	4	3	4	3	0.00
30/09/2009	£ / R On 15-March-10	21.80	Put	Currency Future	9337	9590	9337	9590	0.00
30/09/2009	£ / R On 14-December-09	9.45	Call	Currency Future	2811	2564	2811	2564	0.00
30/09/2009	£ / R On 14-December-09	9.45	Put	Currency Future	7	8	7	8	0.00
30/09/2009	£ / R On 14-December-09	10.45	Call	Currency Future	1829	1583	1829	1583	0.00
30/09/2009	£ / R On 14-December-09	10.45	Put	Currency Future	25	27	25	27	0.00
30/09/2009	£ / R On 14-December-09	11.45	Call	Currency Future	887	687	887	687	0.00
30/09/2009	£ / R On 14-December-09	11.45	Put	Currency Future	83	131	83	131	0.00
30/09/2009	£ / R On 14-December-09	12.45	Call	Currency Future	264	193	264	193	0.00
30/09/2009	£ / R On 14-December-09	12.45	Put	Currency Future	460	637	460	637	0.00
30/09/2009	£ / R On 14-December-09	15.45	Call	Currency Future	14	13	14	13	0.00
30/09/2009	£ / R On 14-December-09	15.45	Put	Currency Future	3210	3457	3210	3457	0.00
30/09/2009	£ / R On 14-December-09	17.45	Call	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 14-December-09	17.45	Put	Currency Future	5200	5448	5200	5448	0.00
30/09/2009	£ / R On 14-December-09	19.45	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.45	Put	Currency Future	7197	7446	7197	7446	0.00
30/09/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.45	Put	Currency Future	9196	9445	9196	9445	0.00
30/09/2009	£ / R On 14-June-10	15.90	Call	Currency Future	154	138	154	138	0.00
30/09/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3376	3620	3376	3620	0.00
30/09/2009	£ / R On 14-June-10	17.90	Call	Currency Future	51	43	51	43	0.00
30/09/2009	£ / R On 14-June-10	17.90	Put	Currency Future	5273	5525	5273	5525	0.00
30/09/2009	£ / R On 14-June-10	21.90	Call	Currency Future	9	8	9	8	0.00
30/09/2009	£ / R On 14-June-10	21.90	Put	Currency Future	9232	9490	9232	9490	0.00
30/09/2009	£ / R On 15-March-10	19.65	Call	Currency Future	11	10	11	10	0.00
30/09/2009	£ / R On 15-March-10	19.65	Put	Currency Future	7195	7447	7195	7447	0.00
30/09/2009	£ / R On 15-March-10	21.65	Call	Currency Future	4	3	4	3	0.00
30/09/2009	£ / R On 15-March-10	21.65	Put	Currency Future	9187	9440	9187	9440	0.00
30/09/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3090	2838	3090	2838	0.00
30/09/2009	£ / R On 15-March-10	9.40	Put	Currency Future	23	25	23	25	0.00
30/09/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2115	1870	2115	1870	0.00
30/09/2009	£ / R On 15-March-10	10.40	Put	Currency Future	49	57	49	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
30/09/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1197	996	1197	996	0.00
30/09/2009	£ / R On 15-March-10	11.40	Put	Currency Future	131	183	131	183	0.00
30/09/2009	£ / R On 15-March-10	12.40	Call	Currency Future	573	472	573	472	0.00
30/09/2009	£ / R On 15-March-10	12.40	Put	Currency Future	507	659	507	659	0.00
30/09/2009	£ / R On 15-March-10	15.40	Call	Currency Future	72	60	72	60	0.00
30/09/2009	£ / R On 15-March-10	15.40	Put	Currency Future	3005	3247	3005	3247	0.00
30/09/2009	£ / R On 15-March-10	17.40	Call	Currency Future	23	21	23	21	0.00
30/09/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4956	5208	4956	5208	0.00
30/09/2009	£ / R On 15-March-10	19.40	Call	Currency Future	12	11	12	11	0.00
30/09/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6946	7198	6946	7198	0.00
30/09/2009	£ / R On 15-March-10	21.40	Call	Currency Future	5	4	5	4	0.00
30/09/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8938	9191	8938	9191	0.00
30/09/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3209	2961	3209	2961	0.00
30/09/2009	£ / R On 14-December-09	9.05	Put	Currency Future	4	5	4	5	0.00
30/09/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2220	1974	2220	1974	0.00
30/09/2009	£ / R On 14-December-09	10.05	Put	Currency Future	16	19	16	19	0.00
30/09/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1248	1012	1248	1012	0.00
30/09/2009	£ / R On 14-December-09	11.05	Put	Currency Future	44	56	44	56	0.00
30/09/2009	£ / R On 14-December-09	12.05	Call	Currency Future	452	320	452	320	0.00
30/09/2009	£ / R On 14-December-09	12.05	Put	Currency Future	247	364	247	364	0.00
30/09/2009	£ / R On 14-December-09	15.05	Call	Currency Future	18	16	18	16	0.00
30/09/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2813	3060	2813	3060	0.00
30/09/2009	£ / R On 14-December-09	17.05	Call	Currency Future	6	5	6	5	0.00
30/09/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4801	5049	4801	5049	0.00
30/09/2009	£ / R On 14-December-09	19.05	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6797	7046	6797	7046	0.00
30/09/2009	£ / R On 14-December-09	21.05	Call	Currency Future	1	0	1	0	0.00
30/09/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8796	9045	8796	9045	0.00
30/09/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3266	3009	3266	3009	0.00
30/09/2009	£ / R On 14-June-10	9.45	Put	Currency Future	38	41	38	41	0.00
30/09/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2292	2039	2292	2039	0.00
30/09/2009	£ / R On 14-June-10	10.45	Put	Currency Future	64	71	64	71	0.00
30/09/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1419	1214	1419	1214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	11.45	Put	Currency Future	191	246	191	246	0.00
30/09/2009	£ / R On 14-June-10	19.45	Call	Currency Future	25	24	25	24	0.00
30/09/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6797	7055	6797	7055	0.00
30/09/2009	£ / R On 14-June-10	21.45	Call	Currency Future	12	10	12	10	0.00
30/09/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8784	9042	8784	9042	0.00
30/09/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3236	2985	3236	2985	0.00
30/09/2009	£ / R On 15-March-10	9.25	Put	Currency Future	20	22	20	22	0.00
30/09/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2260	2012	2260	2012	0.00
30/09/2009	£ / R On 15-March-10	10.25	Put	Currency Future	44	49	44	49	0.00
30/09/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1329	1104	1329	1104	0.00
30/09/2009	£ / R On 15-March-10	11.25	Put	Currency Future	112	141	112	141	0.00
30/09/2009	£ / R On 15-March-10	12.25	Call	Currency Future	646	526	646	526	0.00
30/09/2009	£ / R On 15-March-10	12.25	Put	Currency Future	430	563	430	563	0.00
30/09/2009	£ / R On 15-March-10	15.25	Call	Currency Future	81	67	81	67	0.00
30/09/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2864	3104	2864	3104	0.00
30/09/2009	£ / R On 15-March-10	17.25	Call	Currency Future	24	22	24	22	0.00
30/09/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4808	5059	4808	5059	0.00
30/09/2009	£ / R On 15-March-10	19.25	Call	Currency Future	13	12	13	12	0.00
30/09/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6797	7049	6797	7049	0.00
30/09/2009	£ / R On 15-March-10	21.25	Call	Currency Future	5	4	5	4	0.00
30/09/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8789	9041	8789	9041	0.00
30/09/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3258	3010	3258	3010	0.00
30/09/2009	£ / R On 14-December-09	9.00	Put	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2269	2023	2269	2023	0.00
30/09/2009	£ / R On 14-December-09	10.00	Put	Currency Future	15	18	15	18	0.00
30/09/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1296	1056	1296	1056	0.00
30/09/2009	£ / R On 14-December-09	11.00	Put	Currency Future	42	50	42	50	0.00
30/09/2009	£ / R On 14-December-09	17.00	Call	Currency Future	6	5	6	5	0.00
30/09/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4751	5000	4751	5000	0.00
30/09/2009	£ / R On 14-December-09	19.00	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6747	6996	6747	6996	0.00
30/09/2009	£ / R On 14-December-09	21.00	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8746	8995	8746	8995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	19.40	Call	Currency Future	26	24	26	24	0.00
30/09/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6748	7006	6748	7006	0.00
30/09/2009	£ / R On 14-June-10	21.40	Call	Currency Future	13	11	13	11	0.00
30/09/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8735	8993	8735	8993	0.00
30/09/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3285	3035	3285	3035	0.00
30/09/2009	£ / R On 15-March-10	9.20	Put	Currency Future	19	22	19	22	0.00
30/09/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2308	2060	2308	2060	0.00
30/09/2009	£ / R On 15-March-10	10.20	Put	Currency Future	42	47	42	47	0.00
30/09/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1373	1141	1373	1141	0.00
30/09/2009	£ / R On 15-March-10	11.20	Put	Currency Future	107	128	107	128	0.00
30/09/2009	£ / R On 15-March-10	15.20	Call	Currency Future	84	70	84	70	0.00
30/09/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2817	3057	2817	3057	0.00
30/09/2009	£ / R On 15-March-10	17.20	Call	Currency Future	24	22	24	22	0.00
30/09/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4758	5009	4758	5009	0.00
30/09/2009	£ / R On 15-March-10	19.20	Call	Currency Future	13	12	13	12	0.00
30/09/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6747	6999	6747	6999	0.00
30/09/2009	£ / R On 15-March-10	21.20	Call	Currency Future	5	4	5	4	0.00
30/09/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8739	8991	8739	8991	0.00
30/09/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3138	2887	3138	2887	0.00
30/09/2009	£ / R On 15-March-10	9.35	Put	Currency Future	22	24	22	24	0.00
30/09/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2163	1918	2163	1918	0.00
30/09/2009	£ / R On 15-March-10	10.35	Put	Currency Future	47	55	47	55	0.00
30/09/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1241	1031	1241	1031	0.00
30/09/2009	£ / R On 15-March-10	11.35	Put	Currency Future	124	168	124	168	0.00
30/09/2009	£ / R On 15-March-10	12.35	Call	Currency Future	597	489	597	489	0.00
30/09/2009	£ / R On 15-March-10	12.35	Put	Currency Future	480	626	480	626	0.00
30/09/2009	£ / R On 15-March-10	15.35	Call	Currency Future	75	62	75	62	0.00
30/09/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2958	3199	2958	3199	0.00
30/09/2009	£ / R On 15-March-10	17.35	Call	Currency Future	23	21	23	21	0.00
30/09/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4907	5158	4907	5158	0.00
30/09/2009	£ / R On 15-March-10	19.35	Call	Currency Future	13	11	13	11	0.00
30/09/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6896	7148	6896	7148	0.00
30/09/2009	£ / R On 15-March-10	21.35	Call	Currency Future	5	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8888	9141	8888	9141	0.00
30/09/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3109	2861	3109	2861	0.00
30/09/2009	£ / R On 14-December-09	9.15	Put	Currency Future	5	5	5	5	0.00
30/09/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2123	1876	2123	1876	0.00
30/09/2009	£ / R On 14-December-09	10.15	Put	Currency Future	18	20	18	20	0.00
30/09/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1153	926	1153	926	0.00
30/09/2009	£ / R On 14-December-09	11.15	Put	Currency Future	49	70	49	70	0.00
30/09/2009	£ / R On 14-December-09	12.15	Call	Currency Future	393	282	393	282	0.00
30/09/2009	£ / R On 14-December-09	12.15	Put	Currency Future	289	426	289	426	0.00
30/09/2009	£ / R On 14-December-09	15.15	Call	Currency Future	17	15	17	15	0.00
30/09/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2912	3159	2912	3159	0.00
30/09/2009	£ / R On 14-December-09	17.15	Call	Currency Future	5	5	5	5	0.00
30/09/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4901	5149	4901	5149	0.00
30/09/2009	£ / R On 14-December-09	19.15	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6897	7146	6897	7146	0.00
30/09/2009	£ / R On 14-December-09	21.15	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8896	9145	8896	9145	0.00
30/09/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3119	2862	3119	2862	0.00
30/09/2009	£ / R On 14-June-10	9.60	Put	Currency Future	42	44	42	44	0.00
30/09/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2147	1905	2147	1905	0.00
30/09/2009	£ / R On 14-June-10	10.60	Put	Currency Future	69	87	69	87	0.00
30/09/2009	£ / R On 14-June-10	12.60	Call	Currency Future	738	635	738	635	0.00
30/09/2009	£ / R On 14-June-10	12.60	Put	Currency Future	661	817	661	817	0.00
30/09/2009	£ / R On 14-June-10	19.60	Call	Currency Future	24	23	24	23	0.00
30/09/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6947	7205	6947	7205	0.00
30/09/2009	£ / R On 14-June-10	21.60	Call	Currency Future	11	9	11	9	0.00
30/09/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8933	9191	8933	9191	0.00
30/09/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3010	2762	3010	2762	0.00
30/09/2009	£ / R On 14-December-09	9.25	Put	Currency Future	5	6	5	6	0.00
30/09/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2026	1778	2026	1778	0.00
30/09/2009	£ / R On 14-December-09	10.25	Put	Currency Future	21	22	21	22	0.00
30/09/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1059	843	1059	843	0.00
30/09/2009	£ / R On 14-December-09	11.25	Put	Currency Future	54	88	54	88	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	15.25	Call	Currency Future	16	14	16	14	0.00
30/09/2009	£ / R On 14-December-09	15.25	Put	Currency Future	3011	3259	3011	3259	0.00
30/09/2009	£ / R On 14-December-09	17.25	Call	Currency Future	5	5	5	5	0.00
30/09/2009	£ / R On 14-December-09	17.25	Put	Currency Future	5000	5249	5000	5249	0.00
30/09/2009	£ / R On 14-December-09	19.25	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6997	7246	6997	7246	0.00
30/09/2009	£ / R On 14-December-09	21.25	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8996	9245	8996	9245	0.00
30/09/2009	£ / R On 14-June-10	15.70	Call	Currency Future	167	149	167	149	0.00
30/09/2009	£ / R On 14-June-10	15.70	Put	Currency Future	3189	3431	3189	3431	0.00
30/09/2009	£ / R On 14-June-10	17.70	Call	Currency Future	58	50	58	50	0.00
30/09/2009	£ / R On 14-June-10	17.70	Put	Currency Future	5081	5331	5081	5331	0.00
30/09/2009	£ / R On 14-June-10	19.70	Call	Currency Future	24	22	24	22	0.00
30/09/2009	£ / R On 14-June-10	19.70	Put	Currency Future	7046	7304	7046	7304	0.00
30/09/2009	£ / R On 14-June-10	21.70	Call	Currency Future	11	9	11	9	0.00
30/09/2009	£ / R On 14-June-10	21.70	Put	Currency Future	9033	9291	9033	9291	0.00
30/09/2009	£ / R On 15-March-10	19.50	Call	Currency Future	12	11	12	11	0.00
30/09/2009	£ / R On 15-March-10	19.50	Put	Currency Future	7046	7298	7046	7298	0.00
30/09/2009	£ / R On 15-March-10	21.50	Call	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 15-March-10	21.50	Put	Currency Future	9038	9291	9038	9291	0.00
30/09/2009	£ / R On 14-December-09	9.40	Call	Currency Future	2861	2613	2861	2613	0.00
30/09/2009	£ / R On 14-December-09	9.40	Put	Currency Future	6	8	6	8	0.00
30/09/2009	£ / R On 14-December-09	10.40	Call	Currency Future	1878	1632	1878	1632	0.00
30/09/2009	£ / R On 14-December-09	10.40	Put	Currency Future	24	26	24	26	0.00
30/09/2009	£ / R On 14-December-09	11.40	Call	Currency Future	929	725	929	725	0.00
30/09/2009	£ / R On 14-December-09	11.40	Put	Currency Future	75	119	75	119	0.00
30/09/2009	£ / R On 14-December-09	15.40	Call	Currency Future	15	13	15	13	0.00
30/09/2009	£ / R On 14-December-09	15.40	Put	Currency Future	3160	3408	3160	3408	0.00
30/09/2009	£ / R On 14-December-09	17.40	Call	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 14-December-09	17.40	Put	Currency Future	5150	5398	5150	5398	0.00
30/09/2009	£ / R On 14-December-09	19.40	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	19.40	Put	Currency Future	7147	7396	7147	7396	0.00
30/09/2009	£ / R On 14-December-09	21.40	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	21.40	Put	Currency Future	9146	9395	9146	9395	0.00
30/09/2009	£ / R On 14-December-09	9.60	Call	Currency Future	2663	2416	2663	2416	0.00
30/09/2009	£ / R On 14-December-09	9.60	Put	Currency Future	8	10	8	10	0.00
30/09/2009	£ / R On 14-December-09	11.60	Call	Currency Future	766	580	766	580	0.00
30/09/2009	£ / R On 14-December-09	11.60	Put	Currency Future	112	174	112	174	0.00
30/09/2009	£ / R On 14-December-09	17.60	Call	Currency Future	4	4	4	4	0.00
30/09/2009	£ / R On 14-December-09	17.60	Put	Currency Future	5349	5598	5349	5598	0.00
30/09/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.60	Put	Currency Future	9346	9594	9346	9594	0.00
30/09/2009	£ / R On 14-June-10	15.85	Call	Currency Future	157	140	157	140	0.00
30/09/2009	£ / R On 14-June-10	15.85	Put	Currency Future	3329	3572	3329	3572	0.00
30/09/2009	£ / R On 14-June-10	17.85	Call	Currency Future	53	45	53	45	0.00
30/09/2009	£ / R On 14-June-10	17.85	Put	Currency Future	5225	5477	5225	5477	0.00
30/09/2009	£ / R On 14-June-10	19.85	Call	Currency Future	23	21	23	21	0.00
30/09/2009	£ / R On 14-June-10	19.85	Put	Currency Future	7195	7453	7195	7453	0.00
30/09/2009	£ / R On 14-June-10	21.85	Call	Currency Future	10	8	10	8	0.00
30/09/2009	£ / R On 14-June-10	21.85	Put	Currency Future	9182	9440	9182	9440	0.00
30/09/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2405	2156	2405	2156	0.00
30/09/2009	£ / R On 15-March-10	10.10	Put	Currency Future	39	43	39	43	0.00
30/09/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1463	1229	1463	1229	0.00
30/09/2009	£ / R On 15-March-10	11.10	Put	Currency Future	97	116	97	116	0.00
30/09/2009	£ / R On 15-March-10	12.10	Call	Currency Future	726	590	726	590	0.00
30/09/2009	£ / R On 15-March-10	12.10	Put	Currency Future	359	477	359	477	0.00
30/09/2009	£ / R On 15-March-10	16.10	Call	Currency Future	42	35	42	35	0.00
30/09/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3675	3922	3675	3922	0.00
30/09/2009	£ / R On 15-March-10	18.10	Call	Currency Future	19	18	19	18	0.00
30/09/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5652	5905	5652	5905	0.00
30/09/2009	£ / R On 15-March-10	20.10	Call	Currency Future	10	9	10	9	0.00
30/09/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7643	7896	7643	7896	0.00
30/09/2009	£ / R On 15-March-10	22.10	Call	Currency Future	3	2	3	2	0.00
30/09/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9636	9889	9636	9889	0.00
30/09/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2367	2121	2367	2121	0.00
30/09/2009	£ / R On 14-December-09	9.90	Put	Currency Future	13	15	13	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
30/09/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1392	1150	1392	1150	0.00
30/09/2009	£ / R On 14-December-09	10.90	Put	Currency Future	38	44	38	44	0.00
30/09/2009	£ / R On 14-December-09	11.90	Call	Currency Future	548	393	548	393	0.00
30/09/2009	£ / R On 14-December-09	11.90	Put	Currency Future	193	287	193	287	0.00
30/09/2009	£ / R On 14-December-09	15.90	Call	Currency Future	12	11	12	11	0.00
30/09/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3657	3905	3657	3905	0.00
30/09/2009	£ / R On 14-December-09	17.90	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5649	5897	5649	5897	0.00
30/09/2009	£ / R On 14-December-09	19.90	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7647	7896	7647	7896	0.00
30/09/2009	£ / R On 14-December-09	21.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9646	9894	9646	9894	0.00
30/09/2009	£ / R On 14-June-10	20.35	Call	Currency Future	21	19	21	19	0.00
30/09/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7693	7951	7693	7951	0.00
30/09/2009	£ / R On 14-June-10	22.35	Call	Currency Future	7	6	7	6	0.00
30/09/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9679	9938	9679	9938	0.00
30/09/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2357	2108	2357	2108	0.00
30/09/2009	£ / R On 15-March-10	10.15	Put	Currency Future	40	45	40	45	0.00
30/09/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1418	1185	1418	1185	0.00
30/09/2009	£ / R On 15-March-10	11.15	Put	Currency Future	102	122	102	122	0.00
30/09/2009	£ / R On 15-March-10	16.15	Call	Currency Future	40	33	40	33	0.00
30/09/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3724	3970	3724	3970	0.00
30/09/2009	£ / R On 15-March-10	18.15	Call	Currency Future	19	17	19	17	0.00
30/09/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5702	5954	5702	5954	0.00
30/09/2009	£ / R On 15-March-10	20.15	Call	Currency Future	10	9	10	9	0.00
30/09/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7693	7946	7693	7946	0.00
30/09/2009	£ / R On 15-March-10	22.15	Call	Currency Future	3	2	3	2	0.00
30/09/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9686	9939	9686	9939	0.00
30/09/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2503	2253	2503	2253	0.00
30/09/2009	£ / R On 15-March-10	10.00	Put	Currency Future	36	40	36	40	0.00
30/09/2009	£ / R On 15-March-10	11.00	Call	Currency Future	1554	1318	1554	1318	0.00
30/09/2009	£ / R On 15-March-10	11.00	Put	Currency Future	87	105	87	105	0.00
30/09/2009	£ / R On 15-March-10	12.00	Call	Currency Future	783	638	783	638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	12.00	Put	Currency Future	316	425	316	425	0.00
30/09/2009	£ / R On 15-March-10	13.00	Call	Currency Future	372	312	372	312	0.00
30/09/2009	£ / R On 15-March-10	13.00	Put	Currency Future	906	1099	906	1099	0.00
30/09/2009	£ / R On 15-March-10	16.00	Call	Currency Future	45	38	45	38	0.00
30/09/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3579	3825	3579	3825	0.00
30/09/2009	£ / R On 15-March-10	18.00	Call	Currency Future	19	18	19	18	0.00
30/09/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5553	5805	5553	5805	0.00
30/09/2009	£ / R On 15-March-10	20.00	Call	Currency Future	10	9	10	9	0.00
30/09/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7544	7796	7544	7796	0.00
30/09/2009	£ / R On 15-March-10	22.00	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9537	9790	9537	9790	0.00
30/09/2009	£ / R On 14-June-10	20.05	Call	Currency Future	22	21	22	21	0.00
30/09/2009	£ / R On 14-June-10	20.05	Put	Currency Future	7394	7652	7394	7652	0.00
30/09/2009	£ / R On 14-June-10	22.05	Call	Currency Future	9	7	9	7	0.00
30/09/2009	£ / R On 14-June-10	22.05	Put	Currency Future	9381	9639	9381	9639	0.00
30/09/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3308	3059	3308	3059	0.00
30/09/2009	£ / R On 14-December-09	8.95	Put	Currency Future	4	3	4	3	0.00
30/09/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2318	2072	2318	2072	0.00
30/09/2009	£ / R On 14-December-09	9.95	Put	Currency Future	14	16	14	16	0.00
30/09/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1344	1103	1344	1103	0.00
30/09/2009	£ / R On 14-December-09	10.95	Put	Currency Future	40	47	40	47	0.00
30/09/2009	£ / R On 14-December-09	16.95	Call	Currency Future	6	5	6	5	0.00
30/09/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4702	4950	4702	4950	0.00
30/09/2009	£ / R On 14-December-09	18.95	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6697	6946	6697	6946	0.00
30/09/2009	£ / R On 14-December-09	20.95	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8696	8945	8696	8945	0.00
30/09/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3408	3158	3408	3158	0.00
30/09/2009	£ / R On 14-December-09	8.85	Put	Currency Future	3	2	3	2	0.00
30/09/2009	£ / R On 14-December-09	18.85	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6598	6846	6598	6846	0.00
30/09/2009	£ / R On 14-December-09	20.85	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8596	8845	8596	8845	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3461	3204	3461	3204	0.00
30/09/2009	£ / R On 14-June-10	9.25	Put	Currency Future	34	36	34	36	0.00
30/09/2009	£ / R On 14-June-10	19.25	Call	Currency Future	27	25	27	25	0.00
30/09/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6599	6857	6599	6857	0.00
30/09/2009	£ / R On 14-June-10	21.25	Call	Currency Future	14	12	14	12	0.00
30/09/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8586	8844	8586	8844	0.00
30/09/2009	£ / R On 14-June-10	19.35	Call	Currency Future	26	24	26	24	0.00
30/09/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6698	6956	6698	6956	0.00
30/09/2009	£ / R On 14-June-10	21.35	Call	Currency Future	13	11	13	11	0.00
30/09/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8685	8943	8685	8943	0.00
30/09/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3433	3181	3433	3181	0.00
30/09/2009	£ / R On 15-March-10	9.05	Put	Currency Future	16	18	16	18	0.00
30/09/2009	£ / R On 15-March-10	15.05	Call	Currency Future	94	79	94	79	0.00
30/09/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2678	2916	2678	2916	0.00
30/09/2009	£ / R On 15-March-10	17.05	Call	Currency Future	26	23	26	23	0.00
30/09/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4609	4860	4609	4860	0.00
30/09/2009	£ / R On 15-March-10	19.05	Call	Currency Future	14	13	14	13	0.00
30/09/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6598	6850	6598	6850	0.00
30/09/2009	£ / R On 15-March-10	21.05	Call	Currency Future	6	5	6	5	0.00
30/09/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8589	8842	8589	8842	0.00
30/09/2009	£ / R On 15-March-10	15.15	Call	Currency Future	87	73	87	73	0.00
30/09/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2771	3010	2771	3010	0.00
30/09/2009	£ / R On 15-March-10	17.15	Call	Currency Future	25	23	25	23	0.00
30/09/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4708	4960	4708	4960	0.00
30/09/2009	£ / R On 15-March-10	19.15	Call	Currency Future	14	12	14	12	0.00
30/09/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6697	6949	6697	6949	0.00
30/09/2009	£ / R On 15-March-10	21.15	Call	Currency Future	6	5	6	5	0.00
30/09/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8689	8942	8689	8942	0.00
30/09/2009	£ / R On 15-March-10	9.10	Call	Currency Future	3383	3132	3383	3132	0.00
30/09/2009	£ / R On 15-March-10	9.10	Put	Currency Future	17	19	17	19	0.00
30/09/2009	£ / R On 15-March-10	15.10	Call	Currency Future	91	76	91	76	0.00
30/09/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2724	2963	2724	2963	0.00
30/09/2009	£ / R On 15-March-10	17.10	Call	Currency Future	25	23	25	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4659	4910	4659	4910	0.00
30/09/2009	£ / R On 15-March-10	19.10	Call	Currency Future	14	12	14	12	0.00
30/09/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6647	6899	6647	6899	0.00
30/09/2009	£ / R On 15-March-10	21.10	Call	Currency Future	6	5	6	5	0.00
30/09/2009	£ / R On 15-March-10	21.10	Put	Currency Future	8639	8892	8639	8892	0.00
30/09/2009	£ / R On 14-December-09	8.90	Call	Currency Future	3358	3108	3358	3108	0.00
30/09/2009	£ / R On 14-December-09	8.90	Put	Currency Future	4	2	4	2	0.00
30/09/2009	£ / R On 14-December-09	16.90	Call	Currency Future	6	6	6	6	0.00
30/09/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4652	4900	4652	4900	0.00
30/09/2009	£ / R On 14-December-09	18.90	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	18.90	Put	Currency Future	6647	6896	6647	6896	0.00
30/09/2009	£ / R On 14-December-09	20.90	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.90	Put	Currency Future	8646	8895	8646	8895	0.00
30/09/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3412	3155	3412	3155	0.00
30/09/2009	£ / R On 14-June-10	9.30	Put	Currency Future	35	37	35	37	0.00
30/09/2009	£ / R On 14-June-10	19.30	Call	Currency Future	26	24	26	24	0.00
30/09/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6648	6906	6648	6906	0.00
30/09/2009	£ / R On 14-June-10	21.30	Call	Currency Future	13	11	13	11	0.00
30/09/2009	£ / R On 14-June-10	21.30	Put	Currency Future	8636	8893	8636	8893	0.00
30/09/2009	£ / R On 14-December-09	8.70	Call	Currency Future	3557	3306	3557	3306	0.00
30/09/2009	£ / R On 14-December-09	8.70	Put	Currency Future	3	1	3	1	0.00
30/09/2009	£ / R On 14-December-09	16.70	Call	Currency Future	7	6	7	6	0.00
30/09/2009	£ / R On 14-December-09	16.70	Put	Currency Future	4453	4701	4453	4701	0.00
30/09/2009	£ / R On 14-December-09	18.70	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	18.70	Put	Currency Future	6448	6696	6448	6696	0.00
30/09/2009	£ / R On 14-December-09	20.70	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.70	Put	Currency Future	8446	8695	8446	8695	0.00
30/09/2009	£ / R On 14-June-10	9.15	Call	Currency Future	3559	3302	3559	3302	0.00
30/09/2009	£ / R On 14-June-10	9.15	Put	Currency Future	32	34	32	34	0.00
30/09/2009	£ / R On 14-June-10	15.15	Call	Currency Future	214	190	214	190	0.00
30/09/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2686	2922	2686	2922	0.00
30/09/2009	£ / R On 14-June-10	19.15	Call	Currency Future	27	25	27	25	0.00
30/09/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6499	6757	6499	6757	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	21.15	Call	Currency Future	15	12	15	12	0.00
30/09/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8487	8744	8487	8744	0.00
30/09/2009	£ / R On 15-March-10	8.95	Call	Currency Future	3531	3280	3531	3280	0.00
30/09/2009	£ / R On 15-March-10	8.95	Put	Currency Future	15	17	15	17	0.00
30/09/2009	£ / R On 15-March-10	18.95	Call	Currency Future	15	13	15	13	0.00
30/09/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6498	6750	6498	6750	0.00
30/09/2009	£ / R On 15-March-10	20.95	Call	Currency Future	6	5	6	5	0.00
30/09/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8490	8742	8490	8742	0.00
30/09/2009	£ / R On 14-December-09	8.65	Call	Currency Future	3607	3356	3607	3356	0.00
30/09/2009	£ / R On 14-December-09	8.65	Put	Currency Future	3	0	3	0	0.00
30/09/2009	£ / R On 14-December-09	16.65	Call	Currency Future	7	7	7	7	0.00
30/09/2009	£ / R On 14-December-09	16.65	Put	Currency Future	4403	4651	4403	4651	0.00
30/09/2009	£ / R On 14-December-09	18.65	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	18.65	Put	Currency Future	6398	6646	6398	6646	0.00
30/09/2009	£ / R On 14-December-09	20.65	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.65	Put	Currency Future	8396	8645	8396	8645	0.00
30/09/2009	£ / R On 14-June-10	9.05	Call	Currency Future	3657	3400	3657	3400	0.00
30/09/2009	£ / R On 14-June-10	9.05	Put	Currency Future	30	32	30	32	0.00
30/09/2009	£ / R On 14-June-10	19.05	Call	Currency Future	28	26	28	26	0.00
30/09/2009	£ / R On 14-June-10	19.05	Put	Currency Future	6400	6658	6400	6658	0.00
30/09/2009	£ / R On 14-June-10	21.05	Call	Currency Future	16	13	16	13	0.00
30/09/2009	£ / R On 14-June-10	21.05	Put	Currency Future	8388	8645	8388	8645	0.00
30/09/2009	£ / R On 15-March-10	8.85	Call	Currency Future	3630	3378	3630	3378	0.00
30/09/2009	£ / R On 15-March-10	8.85	Put	Currency Future	13	15	13	15	0.00
30/09/2009	£ / R On 15-March-10	18.85	Call	Currency Future	15	13	15	13	0.00
30/09/2009	£ / R On 15-March-10	18.85	Put	Currency Future	6399	6650	6399	6650	0.00
30/09/2009	£ / R On 15-March-10	20.85	Call	Currency Future	7	6	7	6	0.00
30/09/2009	£ / R On 15-March-10	20.85	Put	Currency Future	8390	8643	8390	8643	0.00
30/09/2009	£ / R On 14-June-10	9.10	Call	Currency Future	3608	3351	3608	3351	0.00
30/09/2009	£ / R On 14-June-10	9.10	Put	Currency Future	31	33	31	33	0.00
30/09/2009	£ / R On 14-June-10	15.10	Call	Currency Future	219	194	219	194	0.00
30/09/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2641	2876	2641	2876	0.00
30/09/2009	£ / R On 14-June-10	17.10	Call	Currency Future	86	73	86	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	17.10	Put	Currency Future	4508	4755	4508	4755	0.00
30/09/2009	£ / R On 14-June-10	21.10	Call	Currency Future	15	13	15	13	0.00
30/09/2009	£ / R On 14-June-10	21.10	Put	Currency Future	8437	8695	8437	8695	0.00
30/09/2009	£ / R On 15-March-10	8.90	Call	Currency Future	3580	3329	3580	3329	0.00
30/09/2009	£ / R On 15-March-10	8.90	Put	Currency Future	14	16	14	16	0.00
30/09/2009	£ / R On 15-March-10	18.90	Call	Currency Future	15	13	15	13	0.00
30/09/2009	£ / R On 15-March-10	18.90	Put	Currency Future	6448	6700	6448	6700	0.00
30/09/2009	£ / R On 15-March-10	20.90	Call	Currency Future	7	5	7	5	0.00
30/09/2009	£ / R On 15-March-10	20.90	Put	Currency Future	8440	8692	8440	8692	0.00
30/09/2009	£ / R On 14-December-09	8.60	Call	Currency Future	3657	3406	3657	3406	0.00
30/09/2009	£ / R On 14-December-09	8.60	Put	Currency Future	3	0	3	0	0.00
30/09/2009	£ / R On 14-December-09	18.60	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	18.60	Put	Currency Future	6348	6597	6348	6597	0.00
30/09/2009	£ / R On 14-December-09	20.60	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.60	Put	Currency Future	8346	8595	8346	8595	0.00
30/09/2009	£ / R On 14-June-10	9.00	Call	Currency Future	3707	3449	3707	3449	0.00
30/09/2009	£ / R On 14-June-10	9.00	Put	Currency Future	29	31	29	31	0.00
30/09/2009	£ / R On 14-June-10	19.00	Call	Currency Future	28	26	28	26	0.00
30/09/2009	£ / R On 14-June-10	19.00	Put	Currency Future	6351	6608	6351	6608	0.00
30/09/2009	£ / R On 14-June-10	21.00	Call	Currency Future	16	14	16	14	0.00
30/09/2009	£ / R On 14-June-10	21.00	Put	Currency Future	8338	8595	8338	8595	0.00
30/09/2009	£ / R On 15-March-10	8.80	Call	Currency Future	3679	3427	3679	3427	0.00
30/09/2009	£ / R On 15-March-10	8.80	Put	Currency Future	12	14	12	14	0.00
30/09/2009	£ / R On 15-March-10	18.80	Call	Currency Future	15	14	15	14	0.00
30/09/2009	£ / R On 15-March-10	18.80	Put	Currency Future	6349	6601	6349	6601	0.00
30/09/2009	£ / R On 15-March-10	20.80	Call	Currency Future	7	6	7	6	0.00
30/09/2009	£ / R On 15-March-10	20.80	Put	Currency Future	8341	8593	8341	8593	0.00
30/09/2009	£ / R On 14-December-09	8.55	Call	Currency Future	3707	3456	3707	3456	0.00
30/09/2009	£ / R On 14-December-09	8.55	Put	Currency Future	3	0	3	0	0.00
30/09/2009	£ / R On 14-December-09	16.55	Call	Currency Future	8	7	8	7	0.00
30/09/2009	£ / R On 14-December-09	16.55	Put	Currency Future	4304	4551	4304	4551	0.00
30/09/2009	£ / R On 14-December-09	18.55	Call	Currency Future	2	2	2	2	0.00
30/09/2009	£ / R On 14-December-09	18.55	Put	Currency Future	6298	6547	6298	6547	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-December-09	20.55	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.55	Put	Currency Future	8296	8545	8296	8545	0.00
30/09/2009	£ / R On 14-December-09	8.35	Call	Currency Future	3907	3656	3907	3656	0.00
30/09/2009	£ / R On 14-December-09	8.35	Put	Currency Future	2	0	2	0	0.00
30/09/2009	£ / R On 14-December-09	16.35	Call	Currency Future	9	8	9	8	0.00
30/09/2009	£ / R On 14-December-09	16.35	Put	Currency Future	4105	4352	4105	4352	0.00
30/09/2009	£ / R On 14-December-09	20.35	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.35	Put	Currency Future	8097	8345	8097	8345	0.00
30/09/2009	£ / R On 14-June-10	8.75	Call	Currency Future	3952	3694	3952	3694	0.00
30/09/2009	£ / R On 14-June-10	8.75	Put	Currency Future	25	26	25	26	0.00
30/09/2009	£ / R On 14-June-10	18.75	Call	Currency Future	30	28	30	28	0.00
30/09/2009	£ / R On 14-June-10	18.75	Put	Currency Future	6103	6360	6103	6360	0.00
30/09/2009	£ / R On 14-June-10	20.75	Call	Currency Future	19	16	19	16	0.00
30/09/2009	£ / R On 14-June-10	20.75	Put	Currency Future	8091	8348	8091	8348	0.00
30/09/2009	£ / R On 15-March-10	8.55	Call	Currency Future	3926	3674	3926	3674	0.00
30/09/2009	£ / R On 15-March-10	8.55	Put	Currency Future	10	11	10	11	0.00
30/09/2009	£ / R On 15-March-10	18.55	Call	Currency Future	17	15	17	15	0.00
30/09/2009	£ / R On 15-March-10	18.55	Put	Currency Future	6100	6352	6100	6352	0.00
30/09/2009	£ / R On 15-March-10	20.55	Call	Currency Future	8	7	8	7	0.00
30/09/2009	£ / R On 15-March-10	20.55	Put	Currency Future	8092	8344	8092	8344	0.00
30/09/2009	£ / R On 14-December-09	16.30	Call	Currency Future	10	8	10	8	0.00
30/09/2009	£ / R On 14-December-09	16.30	Put	Currency Future	4055	4303	4055	4303	0.00
30/09/2009	£ / R On 14-December-09	18.30	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 14-December-09	18.30	Put	Currency Future	6048	6297	6048	6297	0.00
30/09/2009	£ / R On 14-June-10	8.70	Call	Currency Future	4002	3743	4002	3743	0.00
30/09/2009	£ / R On 14-June-10	8.70	Put	Currency Future	24	25	24	25	0.00
30/09/2009	£ / R On 14-June-10	14.70	Call	Currency Future	265	233	265	233	0.00
30/09/2009	£ / R On 14-June-10	14.70	Put	Currency Future	2287	2515	2287	2515	0.00
30/09/2009	£ / R On 14-June-10	16.70	Call	Currency Future	110	94	110	94	0.00
30/09/2009	£ / R On 14-June-10	16.70	Put	Currency Future	4132	4376	4132	4376	0.00
30/09/2009	£ / R On 14-June-10	18.70	Call	Currency Future	31	29	31	29	0.00
30/09/2009	£ / R On 14-June-10	18.70	Put	Currency Future	6053	6311	6053	6311	0.00
30/09/2009	£ / R On 14-June-10	20.70	Call	Currency Future	19	16	19	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 14-June-10	20.70	Put	Currency Future	8041	8298	8041	8298	0.00
30/09/2009	£ / R On 15-March-10	8.50	Call	Currency Future	3976	3723	3976	3723	0.00
30/09/2009	£ / R On 15-March-10	8.50	Put	Currency Future	9	10	9	10	0.00
30/09/2009	£ / R On 15-March-10	18.50	Call	Currency Future	17	15	17	15	0.00
30/09/2009	£ / R On 15-March-10	18.50	Put	Currency Future	6051	6302	6051	6302	0.00
30/09/2009	£ / R On 15-March-10	20.50	Call	Currency Future	9	7	9	7	0.00
30/09/2009	£ / R On 15-March-10	20.50	Put	Currency Future	8042	8294	8042	8294	0.00
30/09/2009	£ / R On 14-December-09	8.40	Call	Currency Future	3857	3606	3857	3606	0.00
30/09/2009	£ / R On 14-December-09	8.40	Put	Currency Future	2	0	2	0	0.00
30/09/2009	£ / R On 14-December-09	16.40	Call	Currency Future	9	8	9	8	0.00
30/09/2009	£ / R On 14-December-09	16.40	Put	Currency Future	4154	4402	4154	4402	0.00
30/09/2009	£ / R On 14-December-09	18.40	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 14-December-09	18.40	Put	Currency Future	6148	6397	6148	6397	0.00
30/09/2009	£ / R On 14-December-09	20.40	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.40	Put	Currency Future	8147	8395	8147	8395	0.00
30/09/2009	£ / R On 14-June-10	8.80	Call	Currency Future	3903	3645	3903	3645	0.00
30/09/2009	£ / R On 14-June-10	8.80	Put	Currency Future	25	27	25	27	0.00
30/09/2009	£ / R On 14-June-10	14.80	Call	Currency Future	253	223	253	223	0.00
30/09/2009	£ / R On 14-June-10	14.80	Put	Currency Future	2375	2604	2375	2604	0.00
30/09/2009	£ / R On 14-June-10	16.80	Call	Currency Future	103	88	103	88	0.00
30/09/2009	£ / R On 14-June-10	16.80	Put	Currency Future	4226	4470	4226	4470	0.00
30/09/2009	£ / R On 14-June-10	18.80	Call	Currency Future	30	28	30	28	0.00
30/09/2009	£ / R On 14-June-10	18.80	Put	Currency Future	6152	6410	6152	6410	0.00
30/09/2009	£ / R On 14-June-10	20.80	Call	Currency Future	18	15	18	15	0.00
30/09/2009	£ / R On 14-June-10	20.80	Put	Currency Future	8140	8397	8140	8397	0.00
30/09/2009	£ / R On 15-March-10	8.60	Call	Currency Future	3877	3625	3877	3625	0.00
30/09/2009	£ / R On 15-March-10	8.60	Put	Currency Future	10	12	10	12	0.00
30/09/2009	£ / R On 15-March-10	18.60	Call	Currency Future	17	15	17	15	0.00
30/09/2009	£ / R On 15-March-10	18.60	Put	Currency Future	6150	6402	6150	6402	0.00
30/09/2009	£ / R On 15-March-10	20.60	Call	Currency Future	8	7	8	7	0.00
30/09/2009	£ / R On 15-March-10	20.60	Put	Currency Future	8142	8394	8142	8394	0.00
30/09/2009	£ / R On 14-December-09	8.25	Call	Currency Future	4006	3756	4006	3756	0.00
30/09/2009	£ / R On 14-December-09	8.25	Put	Currency Future	2	0	2	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
30/09/2009	£ / R On 14-December-09	16.25	Call	Currency Future	10	9	10	9	0.00
30/09/2009	£ / R On 14-December-09	16.25	Put	Currency Future	4006	4253	4006	4253	0.00
30/09/2009	£ / R On 14-December-09	18.25	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 14-December-09	18.25	Put	Currency Future	5998	6247	5998	6247	0.00
30/09/2009	£ / R On 14-December-09	20.25	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.25	Put	Currency Future	7997	8245	7997	8245	0.00
30/09/2009	£ / R On 15-March-10	8.45	Call	Currency Future	4025	3773	4025	3773	0.00
30/09/2009	£ / R On 15-March-10	8.45	Put	Currency Future	9	10	9	10	0.00
30/09/2009	£ / R On 15-March-10	14.45	Call	Currency Future	151	126	151	126	0.00
30/09/2009	£ / R On 15-March-10	14.45	Put	Currency Future	2134	2363	2134	2363	0.00
30/09/2009	£ / R On 15-March-10	16.45	Call	Currency Future	32	29	32	29	0.00
30/09/2009	£ / R On 15-March-10	16.45	Put	Currency Future	4016	4266	4016	4266	0.00
30/09/2009	£ / R On 15-March-10	18.45	Call	Currency Future	18	16	18	16	0.00
30/09/2009	£ / R On 15-March-10	18.45	Put	Currency Future	6001	6253	6001	6253	0.00
30/09/2009	£ / R On 15-March-10	20.45	Call	Currency Future	9	7	9	7	0.00
30/09/2009	£ / R On 15-March-10	20.45	Put	Currency Future	7993	8244	7993	8244	0.00
30/09/2009	£ / R On 14-December-09	8.00	Call	Currency Future	4255	4006	4255	4006	0.00
30/09/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1	0	1	0	0.00
30/09/2009	£ / R On 14-December-09	16.00	Call	Currency Future	11	10	11	10	0.00
30/09/2009	£ / R On 14-December-09	16.00	Put	Currency Future	3757	4005	3757	4005	0.00
30/09/2009	£ / R On 14-December-09	18.00	Call	Currency Future	3	3	3	3	0.00
30/09/2009	£ / R On 14-December-09	18.00	Put	Currency Future	5749	5997	5749	5997	0.00
30/09/2009	£ / R On 14-December-09	20.00	Call	Currency Future	1	1	1	1	0.00
30/09/2009	£ / R On 14-December-09	20.00	Put	Currency Future	7747	7996	7747	7996	0.00
30/09/2009	£ / R On 14-June-10	8.40	Call	Currency Future	4293	4039	4293	4039	0.00
30/09/2009	£ / R On 14-June-10	8.40	Put	Currency Future	15	21	15	21	0.00
30/09/2009	£ / R On 14-June-10	20.40	Call	Currency Future	21	19	21	19	0.00
30/09/2009	£ / R On 14-June-10	20.40	Put	Currency Future	7743	8001	7743	8001	0.00
30/09/2009	£ / R On 15-March-10	8.20	Call	Currency Future	4272	4020	4272	4020	0.00
30/09/2009	£ / R On 15-March-10	8.20	Put	Currency Future	5	7	5	7	0.00
30/09/2009	£ / R On 15-March-10	14.20	Call	Currency Future	173	153	173	153	0.00
30/09/2009	£ / R On 15-March-10	14.20	Put	Currency Future	1907	2140	1907	2140	0.00
30/09/2009	£ / R On 15-March-10	16.20	Call	Currency Future	39	32	39	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	£ / R On 15-March-10	16.20	Put	Currency Future	3772	4019	3772	4019	0.00
30/09/2009	£ / R On 15-March-10	18.20	Call	Currency Future	19	17	19	17	0.00
30/09/2009	£ / R On 15-March-10	18.20	Put	Currency Future	5752	6004	5752	6004	0.00
30/09/2009	£ / R On 15-March-10	20.20	Call	Currency Future	10	9	10	9	0.00
30/09/2009	£ / R On 15-March-10	20.20	Put	Currency Future	7743	7996	7743	7996	0.00
30/09/2009	£ / R On 14-December-09	7.90	Call	Currency Future	4355	4106	4355	4106	0.00
30/09/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1	0	1	0	0.00
30/09/2009	£ / R On 14-June-10	8.35	Call	Currency Future	4342	4087	4342	4087	0.00
30/09/2009	£ / R On 14-June-10	8.35	Put	Currency Future	14	19	14	19	0.00
30/09/2009	£ / R On 15-March-10	8.15	Call	Currency Future	4321	4070	4321	4070	0.00
30/09/2009	£ / R On 15-March-10	8.15	Put	Currency Future	5	7	5	7	0.00
30/09/2009	£ / R On 14-June-10	8.65	Call	Currency Future	4051	0	4051	0	0.00
30/09/2009	£ / R On 14-June-10	8.65	Put	Currency Future	23	0	23	0	0.00
30/09/2009	£ / R On 14-June-10	14.65	Call	Currency Future	272	0	272	0	0.00
30/09/2009	£ / R On 14-June-10	14.65	Put	Currency Future	2244	0	2244	0	0.00
30/09/2009	£ / R On 14-June-10	20.65	Call	Currency Future	20	0	20	0	0.00
30/09/2009	£ / R On 14-June-10	20.65	Put	Currency Future	7992	0	7992	0	0.00
30/09/2009	€ / R On 15-March-10			Currency Future	11.3900	11.1516	11.3943	11.1516	2,695.00
30/09/2009	€ / R On 14-June-10			Currency Future	11.5900	11.3397	11.5857	11.3397	200.00
30/09/2009	€ / R On 14-December-09			Currency Future	11.2000	10.9630	11.2022	10.9630	32,068.00
30/09/2009	€ / R On 15-March-10	11.15	Call	Currency Future	614	489	614	489	0.00
30/09/2009	€ / R On 15-March-10	11.15	Put	Currency Future	370	488	370	488	0.00
30/09/2009	€ / R On 14-June-10	11.35	Call	Currency Future	745	625	745	625	0.00
30/09/2009	€ / R On 14-June-10	11.35	Put	Currency Future	510	636	510	636	0.00
30/09/2009	€ / R On 14-December-09	10.95	Call	Currency Future	449	309	449	309	0.00
30/09/2009	€ / R On 14-December-09	10.95	Put	Currency Future	197	296	197	296	0.00
30/09/2009	€ / R On 15-March-10	11.20	Call	Currency Future	588	470	588	470	0.00
30/09/2009	€ / R On 15-March-10	11.20	Put	Currency Future	394	518	394	518	0.00
30/09/2009	€ / R On 14-December-09	11.00	Call	Currency Future	418	288	418	288	0.00
30/09/2009	€ / R On 14-December-09	11.00	Put	Currency Future	216	325	216	325	0.00
30/09/2009	€ / R On 15-March-10	11.25	Call	Currency Future	563	452	563	452	0.00
30/09/2009	€ / R On 15-March-10	11.25	Put	Currency Future	418	550	418	550	0.00
30/09/2009	€ / R On 14-June-10	11.40	Call	Currency Future	721	607	721	607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-June-10	11.40	Put	Currency Future	536	667	536	667	0.00
30/09/2009	€ / R On 14-December-09	11.05	Call	Currency Future	388	269	388	269	0.00
30/09/2009	€ / R On 14-December-09	11.05	Put	Currency Future	236	356	236	356	0.00
30/09/2009	€ / R On 15-March-10	11.35	Call	Currency Future	515	417	515	417	0.00
30/09/2009	€ / R On 15-March-10	11.35	Put	Currency Future	470	615	470	615	0.00
30/09/2009	€ / R On 14-June-10	11.55	Call	Currency Future	653	555	653	555	0.00
30/09/2009	€ / R On 14-June-10	11.55	Put	Currency Future	617	765	617	765	0.00
30/09/2009	€ / R On 14-December-09	11.15	Call	Currency Future	332	233	332	233	0.00
30/09/2009	€ / R On 14-December-09	11.15	Put	Currency Future	280	420	280	420	0.00
30/09/2009	€ / R On 14-June-10	11.45	Call	Currency Future	698	589	698	589	0.00
30/09/2009	€ / R On 14-June-10	11.45	Put	Currency Future	562	699	562	699	0.00
30/09/2009	€ / R On 14-December-09	11.10	Call	Currency Future	359	250	359	250	0.00
30/09/2009	€ / R On 14-December-09	11.10	Put	Currency Future	257	387	257	387	0.00
30/09/2009	€ / R On 14-June-10	11.50	Call	Currency Future	675	571	675	571	0.00
30/09/2009	€ / R On 14-June-10	11.50	Put	Currency Future	589	732	589	732	0.00
30/09/2009	€ / R On 14-June-10	11.90	Call	Currency Future	530	452	530	452	0.00
30/09/2009	€ / R On 14-June-10	11.90	Put	Currency Future	845	1013	845	1013	0.00
30/09/2009	€ / R On 15-March-10	11.40	Call	Currency Future	492	401	492	401	0.00
30/09/2009	€ / R On 15-March-10	11.40	Put	Currency Future	497	649	497	649	0.00
30/09/2009	€ / R On 14-December-09	11.25	Call	Currency Future	285	202	285	202	0.00
30/09/2009	€ / R On 14-December-09	11.25	Put	Currency Future	333	489	333	489	0.00
30/09/2009	€ / R On 15-March-10	11.30	Call	Currency Future	538	434	538	434	0.00
30/09/2009	€ / R On 15-March-10	11.30	Put	Currency Future	444	582	444	582	0.00
30/09/2009	€ / R On 14-December-09	12.20	Call	Currency Future	75	55	75	55	13,679.00
30/09/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1073	1292	1073	1292	0.00
30/09/2009	€ / R On 14-December-09	14.60	Call	Currency Future	7	6	7	6	12,744.00
30/09/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3404	3643	3404	3643	0.00
30/09/2009	€ / R On 15-March-10	11.45	Call	Currency Future	473	386	473	386	0.00
30/09/2009	€ / R On 15-March-10	11.45	Put	Currency Future	528	684	528	684	0.00
30/09/2009	€ / R On 15-March-10	11.55	Call	Currency Future	437	357	437	357	0.00
30/09/2009	€ / R On 15-March-10	11.55	Put	Currency Future	592	755	592	755	0.00
30/09/2009	€ / R On 14-December-09	11.40	Call	Currency Future	231	164	231	164	0.00
30/09/2009	€ / R On 14-December-09	11.40	Put	Currency Future	429	601	429	601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	11.35	Call	Currency Future	248	176	248	176	0.00
30/09/2009	€ / R On 14-December-09	11.35	Put	Currency Future	396	563	396	563	0.00
30/09/2009	€ / R On 15-March-10	11.60	Call	Currency Future	420	343	420	343	0.00
30/09/2009	€ / R On 15-March-10	11.60	Put	Currency Future	626	792	626	792	0.00
30/09/2009	€ / R On 15-March-10	11.50	Call	Currency Future	454	371	454	371	0.00
30/09/2009	€ / R On 15-March-10	11.50	Put	Currency Future	560	719	560	719	0.00
30/09/2009	€ / R On 14-December-09	12.50	Call	Currency Future	51	37	51	37	80.00
30/09/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1348	1574	1348	1574	0.00
30/09/2009	€ / R On 15-March-10	11.70	Call	Currency Future	388	318	388	318	0.00
30/09/2009	€ / R On 15-March-10	11.70	Put	Currency Future	694	866	694	866	0.00
30/09/2009	€ / R On 14-December-09	11.50	Call	Currency Future	200	142	200	142	0.00
30/09/2009	€ / R On 14-December-09	11.50	Put	Currency Future	498	679	498	679	0.00
30/09/2009	€ / R On 15-March-10	11.85	Call	Currency Future	346	284	346	284	0.00
30/09/2009	€ / R On 15-March-10	11.85	Put	Currency Future	802	982	802	982	0.00
30/09/2009	€ / R On 14-December-09	11.70	Call	Currency Future	151	107	151	107	0.00
30/09/2009	€ / R On 14-December-09	11.70	Put	Currency Future	649	844	649	844	0.00
30/09/2009	€ / R On 15-March-10	11.80	Call	Currency Future	359	295	359	295	0.00
30/09/2009	€ / R On 15-March-10	11.80	Put	Currency Future	765	943	765	943	0.00
30/09/2009	€ / R On 14-December-09	11.60	Call	Currency Future	174	123	174	123	0.00
30/09/2009	€ / R On 14-December-09	11.60	Put	Currency Future	572	760	572	760	0.00
30/09/2009	€ / R On 15-March-10	11.90	Call	Currency Future	333	274	333	274	0.00
30/09/2009	€ / R On 15-March-10	11.90	Put	Currency Future	839	1022	839	1022	0.00
30/09/2009	€ / R On 15-March-10	11.95	Call	Currency Future	321	264	321	264	0.00
30/09/2009	€ / R On 15-March-10	11.95	Put	Currency Future	876	1062	876	1062	0.00
30/09/2009	€ / R On 14-December-09	11.75	Call	Currency Future	141	100	141	100	0.00
30/09/2009	€ / R On 14-December-09	11.75	Put	Currency Future	688	887	688	887	0.00
30/09/2009	€ / R On 15-March-10	12.00	Call	Currency Future	309	254	309	254	0.00
30/09/2009	€ / R On 15-March-10	12.00	Put	Currency Future	914	1103	914	1103	0.00
30/09/2009	€ / R On 14-December-09	11.80	Call	Currency Future	131	93	131	93	0.00
30/09/2009	€ / R On 14-December-09	11.80	Put	Currency Future	729	930	729	930	0.00
30/09/2009	€ / R On 14-December-09	11.65	Call	Currency Future	162	115	162	115	0.00
30/09/2009	€ / R On 14-December-09	11.65	Put	Currency Future	610	802	610	802	0.00
30/09/2009	€ / R On 15-March-10	12.10	Call	Currency Future	287	237	287	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
30/09/2009	€ / R On 15-March-10	12.10	Put	Currency Future	992	1185	992	1185	0.00
30/09/2009	€ / R On 14-December-09	11.90	Call	Currency Future	114	81	114	81	0.00
30/09/2009	€ / R On 14-December-09	11.90	Put	Currency Future	812	1018	812	1018	0.00
30/09/2009	€ / R On 15-March-10	12.60	Call	Currency Future	201	169	201	169	13,636.00
30/09/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1407	1617	1407	1617	0.00
30/09/2009	€ / R On 15-March-10	11.00	Call	Currency Future	698	561	698	561	13,636.00
30/09/2009	€ / R On 15-March-10	11.00	Put	Currency Future	304	409	304	409	0.00
30/09/2009	€ / R On 14-December-09	11.45	Call	Currency Future	215	152	215	152	0.00
30/09/2009	€ / R On 14-December-09	11.45	Put	Currency Future	463	639	463	639	0.00
30/09/2009	€ / R On 14-December-09	11.20	Call	Currency Future	306	217	306	217	0.00
30/09/2009	€ / R On 14-December-09	11.20	Put	Currency Future	303	454	303	454	0.00
30/09/2009	€ / R On 15-March-10	12.05	Call	Currency Future	297	245	297	245	0.00
30/09/2009	€ / R On 15-March-10	12.05	Put	Currency Future	953	1144	953	1144	0.00
30/09/2009	€ / R On 14-December-09	11.85	Call	Currency Future	122	87	122	87	0.00
30/09/2009	€ / R On 14-December-09	11.85	Put	Currency Future	770	974	770	974	0.00
30/09/2009	€ / R On 15-March-10	11.70	Call	Currency Future	388	318	388	318	0.00
30/09/2009	€ / R On 15-March-10	11.70	Put	Currency Future	694	866	694	866	0.00
30/09/2009	€ / R On 14-December-09	11.30	Call	Currency Future	266	189	266	189	0.00
30/09/2009	€ / R On 14-December-09	11.30	Put	Currency Future	364	526	364	526	0.00
30/09/2009	€ / R On 14-December-09	11.55	Call	Currency Future	187	132	187	132	0.00
30/09/2009	€ / R On 14-December-09	11.55	Put	Currency Future	534	719	534	719	0.00
30/09/2009	€ / R On 15-March-10	11.75	Call	Currency Future	374	306	374	306	0.00
30/09/2009	€ / R On 15-March-10	11.75	Put	Currency Future	729	904	729	904	0.00
30/09/2009	€ / R On 15-March-10	12.15	Call	Currency Future	276	229	276	229	0.00
30/09/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1032	1227	1032	1227	0.00
30/09/2009	€ / R On 14-December-09	12.00	Call	Currency Future	99	71	99	71	0.00
30/09/2009	€ / R On 14-December-09	12.00	Put	Currency Future	897	1108	897	1108	0.00
30/09/2009	€ / R On 15-March-10	12.20	Call	Currency Future	266	221	266	221	0.00
30/09/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1072	1269	1072	1269	0.00
30/09/2009	€ / R On 14-December-09	12.05	Call	Currency Future	92	66	92	66	0.00
30/09/2009	€ / R On 14-December-09	12.05	Put	Currency Future	940	1153	940	1153	0.00
30/09/2009	€ / R On 15-March-10	12.25	Call	Currency Future	257	213	257	213	0.00
30/09/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1112	1312	1112	1312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	12.10	Call	Currency Future	86	62	86	62	0.00
30/09/2009	€ / R On 14-December-09	12.10	Put	Currency Future	984	1199	984	1199	0.00
30/09/2009	€ / R On 14-December-09	11.95	Call	Currency Future	106	76	106	76	0.00
30/09/2009	€ / R On 14-December-09	11.95	Put	Currency Future	854	1063	854	1063	0.00
30/09/2009	€ / R On 14-December-09	12.15	Call	Currency Future	81	58	81	58	0.00
30/09/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1028	1245	1028	1245	0.00
30/09/2009	€ / R On 14-December-09	12.25	Call	Currency Future	70	51	70	51	0.00
30/09/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1118	1338	1118	1338	0.00
30/09/2009	€ / R On 14-December-09	12.55	Call	Currency Future	47	35	47	35	0.00
30/09/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1395	1622	1395	1622	0.00
30/09/2009	€ / R On 14-December-09	12.45	Call	Currency Future	54	40	54	40	0.00
30/09/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1302	1527	1302	1527	0.00
30/09/2009	€ / R On 14-December-09	12.40	Call	Currency Future	58	42	58	42	0.00
30/09/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1255	1479	1255	1479	0.00
30/09/2009	€ / R On 14-December-09	12.65	Call	Currency Future	42	31	42	31	0.00
30/09/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1490	1718	1490	1718	0.00
30/09/2009	€ / R On 14-December-09	12.70	Call	Currency Future	39	29	39	29	0.00
30/09/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1537	1766	1537	1766	0.00
30/09/2009	€ / R On 14-December-09	12.75	Call	Currency Future	37	28	37	28	0.00
30/09/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1585	1815	1585	1815	0.00
30/09/2009	€ / R On 14-December-09	12.80	Call	Currency Future	35	26	35	26	0.00
30/09/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1633	1863	1633	1863	0.00
30/09/2009	€ / R On 14-December-09	13.00	Call	Currency Future	27	21	27	21	0.00
30/09/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1825	2058	1825	2058	0.00
30/09/2009	€ / R On 14-December-09	13.20	Call	Currency Future	22	17	22	17	0.00
30/09/2009	€ / R On 14-December-09	13.20	Put	Currency Future	2020	2254	2020	2254	0.00
30/09/2009	€ / R On 14-December-09	13.40	Call	Currency Future	18	15	18	15	0.00
30/09/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2216	2452	2216	2452	0.00
30/09/2009	€ / R On 14-December-09	13.30	Call	Currency Future	20	16	20	16	0.00
30/09/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2117	2353	2117	2353	0.00
30/09/2009	€ / R On 14-December-09	13.35	Call	Currency Future	19	15	19	15	0.00
30/09/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2167	2402	2167	2402	0.00
30/09/2009	€ / R On 14-December-09	13.35	Call	Currency Future	19	15	19	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
30/09/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2167	2402	2167	2402	0.00
30/09/2009	€ / R On 14-December-09	13.65	Call	Currency Future	14	12	14	12	0.00
30/09/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2462	2699	2462	2699	0.00
30/09/2009	€ / R On 14-December-09	13.70	Call	Currency Future	13	11	13	11	0.00
30/09/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2511	2748	2511	2748	0.00
30/09/2009	€ / R On 14-December-09	13.60	Call	Currency Future	15	12	15	12	0.00
30/09/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2412	2649	2412	2649	0.00
30/09/2009	€ / R On 14-December-09	13.55	Call	Currency Future	15	13	15	13	0.00
30/09/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2363	2600	2363	2600	0.00
30/09/2009	€ / R On 14-December-09	13.50	Call	Currency Future	16	13	16	13	0.00
30/09/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2314	2550	2314	2550	0.00
30/09/2009	€ / R On 14-December-09	13.55	Call	Currency Future	15	13	15	13	0.00
30/09/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2363	2600	2363	2600	0.00
30/09/2009	€ / R On 14-December-09	13.45	Call	Currency Future	17	14	17	14	0.00
30/09/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2265	2501	2265	2501	0.00
30/09/2009	€ / R On 14-December-09	13.85	Call	Currency Future	12	10	12	10	0.00
30/09/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2659	2897	2659	2897	0.00
30/09/2009	€ / R On 14-December-09	13.25	Call	Currency Future	21	17	21	17	0.00
30/09/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2069	2304	2069	2304	0.00
30/09/2009	€ / R On 14-December-09	14.85	Call	Currency Future	6	6	6	6	0.00
30/09/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3653	3893	3653	3893	0.00
30/09/2009	€ / R On 14-December-09	13.75	Call	Currency Future	13	11	13	11	0.00
30/09/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2561	2798	2561	2798	0.00
30/09/2009	€ / R On 14-December-09	13.95	Call	Currency Future	11	9	11	9	0.00
30/09/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2759	2996	2759	2996	0.00
30/09/2009	€ / R On 14-December-09	14.05	Call	Currency Future	10	9	10	9	0.00
30/09/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2858	3096	2858	3096	0.00
30/09/2009	€ / R On 14-December-09	14.15	Call	Currency Future	9	8	9	8	0.00
30/09/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2957	3195	2957	3195	0.00
30/09/2009	€ / R On 14-December-09	14.25	Call	Currency Future	8	8	8	8	0.00
30/09/2009	€ / R On 14-December-09	14.25	Put	Currency Future	3056	3295	3056	3295	0.00
30/09/2009	€ / R On 14-December-09	13.30	Call	Currency Future	20	16	20	16	0.00
30/09/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2117	2353	2117	2353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	13.40	Call	Currency Future	18	15	18	15	0.00
30/09/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2216	2452	2216	2452	0.00
30/09/2009	€ / R On 14-December-09	13.80	Call	Currency Future	12	11	12	11	0.00
30/09/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2610	2848	2610	2848	0.00
30/09/2009	€ / R On 14-December-09	13.90	Call	Currency Future	11	10	11	10	0.00
30/09/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2709	2947	2709	2947	0.00
30/09/2009	€ / R On 14-December-09	14.00	Call	Currency Future	10	9	10	9	0.00
30/09/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2808	3046	2808	3046	0.00
30/09/2009	€ / R On 14-December-09	13.05	Call	Currency Future	26	20	26	20	0.00
30/09/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1874	2107	1874	2107	0.00
30/09/2009	€ / R On 14-December-09	13.15	Call	Currency Future	23	18	23	18	0.00
30/09/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1971	2205	1971	2205	0.00
30/09/2009	€ / R On 14-December-09	13.65	Call	Currency Future	14	12	14	12	0.00
30/09/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2462	2699	2462	2699	0.00
30/09/2009	€ / R On 14-December-09	13.15	Call	Currency Future	23	18	23	18	0.00
30/09/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1971	2205	1971	2205	0.00
30/09/2009	€ / R On 14-December-09	13.85	Call	Currency Future	12	10	12	10	0.00
30/09/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2659	2897	2659	2897	0.00
30/09/2009	€ / R On 14-December-09	13.10	Call	Currency Future	24	19	24	19	0.00
30/09/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1922	2156	1922	2156	0.00
30/09/2009	€ / R On 14-December-09	13.80	Call	Currency Future	12	11	12	11	0.00
30/09/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2610	2848	2610	2848	0.00
30/09/2009	€ / R On 14-December-09	13.90	Call	Currency Future	11	10	11	10	0.00
30/09/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2709	2947	2709	2947	0.00
30/09/2009	€ / R On 14-December-09	14.10	Call	Currency Future	10	9	10	9	0.00
30/09/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2907	3146	2907	3146	0.00
30/09/2009	€ / R On 14-December-09	14.05	Call	Currency Future	10	9	10	9	0.00
30/09/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2858	3096	2858	3096	0.00
30/09/2009	€ / R On 14-December-09	12.95	Call	Currency Future	29	22	29	22	0.00
30/09/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1777	2009	1777	2009	0.00
30/09/2009	€ / R On 14-December-09	12.90	Call	Currency Future	31	23	31	23	0.00
30/09/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1729	1960	1729	1960	0.00
30/09/2009	€ / R On 14-December-09	13.10	Call	Currency Future	24	19	24	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1922	2156	1922	2156	0.00
30/09/2009	€ / R On 14-December-09	13.60	Call	Currency Future	15	12	15	12	0.00
30/09/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2412	2649	2412	2649	0.00
30/09/2009	€ / R On 14-December-09	12.90	Call	Currency Future	31	23	31	23	0.00
30/09/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1729	1960	1729	1960	0.00
30/09/2009	€ / R On 14-December-09	12.85	Call	Currency Future	33	25	33	25	0.00
30/09/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1681	1912	1681	1912	0.00
30/09/2009	€ / R On 14-December-09	13.05	Call	Currency Future	26	20	26	20	0.00
30/09/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1874	2107	1874	2107	0.00
30/09/2009	€ / R On 14-December-09	12.60	Call	Currency Future	45	33	45	33	0.00
30/09/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1442	1670	1442	1670	0.00
30/09/2009	€ / R On 14-December-09	12.35	Call	Currency Future	62	45	62	45	0.00
30/09/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1209	1432	1209	1432	0.00
30/09/2009	€ / R On 14-December-09	12.65	Call	Currency Future	42	31	42	31	0.00
30/09/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1490	1718	1490	1718	0.00
30/09/2009	€ / R On 14-December-09	12.30	Call	Currency Future	66	48	66	48	0.00
30/09/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1164	1385	1164	1385	0.00
30/09/2009	€ / R On 14-December-09	12.40	Call	Currency Future	58	42	58	42	0.00
30/09/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1255	1479	1255	1479	0.00
30/09/2009	€ / R On 14-December-09	12.60	Call	Currency Future	45	33	45	33	0.00
30/09/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1442	1670	1442	1670	0.00
30/09/2009	€ / R On 14-December-09	10.65	Call	Currency Future	661	487	661	487	0.00
30/09/2009	€ / R On 14-December-09	10.65	Put	Currency Future	109	174	109	174	0.00
30/09/2009	€ / R On 14-December-09	14.65	Call	Currency Future	6	6	6	6	0.00
30/09/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3454	3693	3454	3693	0.00
30/09/2009	€ / R On 14-December-09	10.45	Call	Currency Future	822	629	822	629	0.00
30/09/2009	€ / R On 14-December-09	10.45	Put	Currency Future	70	116	70	116	0.00
30/09/2009	€ / R On 14-December-09	14.75	Call	Currency Future	6	6	6	6	0.00
30/09/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3554	3793	3554	3793	0.00
30/09/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1667	1434	1667	1434	0.00
30/09/2009	€ / R On 14-December-09	9.55	Put	Currency Future	15	21	15	21	0.00
30/09/2009	€ / R On 14-December-09	15.55	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4351	4590	4351	4590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	17.05	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5849	6088	5849	6088	0.00
30/09/2009	€ / R On 14-December-09	18.55	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7349	7588	7349	7588	0.00
30/09/2009	€ / R On 14-December-09	9.25	Call	Currency Future	1962	1728	1962	1728	0.00
30/09/2009	€ / R On 14-December-09	9.25	Put	Currency Future	10	15	10	15	0.00
30/09/2009	€ / R On 14-December-09	10.75	Call	Currency Future	586	423	586	423	0.00
30/09/2009	€ / R On 14-December-09	10.75	Put	Currency Future	134	210	134	210	0.00
30/09/2009	€ / R On 14-December-09	15.25	Call	Currency Future	4	4	4	4	0.00
30/09/2009	€ / R On 14-December-09	15.25	Put	Currency Future	4052	4291	4052	4291	0.00
30/09/2009	€ / R On 14-December-09	16.75	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5549	5788	5549	5788	0.00
30/09/2009	€ / R On 14-December-09	18.25	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	18.25	Put	Currency Future	7049	7288	7049	7288	0.00
30/09/2009	€ / R On 14-December-09	12.20	Call	Currency Future	75	55	75	55	0.00
30/09/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1073	1292	1073	1292	0.00
30/09/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2110	1875	2110	1875	0.00
30/09/2009	€ / R On 14-December-09	9.10	Put	Currency Future	8	12	8	12	0.00
30/09/2009	€ / R On 14-December-09	10.60	Call	Currency Future	700	521	700	521	0.00
30/09/2009	€ / R On 14-December-09	10.60	Put	Currency Future	98	158	98	158	0.00
30/09/2009	€ / R On 14-December-09	15.10	Call	Currency Future	5	5	5	5	0.00
30/09/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3903	4142	3903	4142	0.00
30/09/2009	€ / R On 14-December-09	16.60	Call	Currency Future	2	2	2	2	0.00
30/09/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5399	5639	5399	5639	0.00
30/09/2009	€ / R On 14-December-09	18.10	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6899	7138	6899	7138	0.00
30/09/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3403	3165	3403	3165	0.00
30/09/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1	2	1	2	0.00
30/09/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2407	2171	2407	2171	0.00
30/09/2009	€ / R On 14-December-09	8.80	Put	Currency Future	5	8	5	8	0.00
30/09/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1423	1192	1423	1192	0.00
30/09/2009	€ / R On 14-December-09	9.80	Put	Currency Future	21	29	21	29	0.00
30/09/2009	€ / R On 14-December-09	10.80	Call	Currency Future	550	392	550	392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	10.80	Put	Currency Future	148	229	148	229	0.00
30/09/2009	€ / R On 14-December-09	14.80	Call	Currency Future	6	6	6	6	0.00
30/09/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3604	3843	3604	3843	0.00
30/09/2009	€ / R On 14-December-09	15.80	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4601	4840	4601	4840	0.00
30/09/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3503	3264	3503	3264	0.00
30/09/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2507	2270	2507	2270	0.00
30/09/2009	€ / R On 14-December-09	8.70	Put	Currency Future	5	7	5	7	0.00
30/09/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1520	1288	1520	1288	0.00
30/09/2009	€ / R On 14-December-09	9.70	Put	Currency Future	18	25	18	25	0.00
30/09/2009	€ / R On 14-December-09	10.70	Call	Currency Future	623	454	623	454	0.00
30/09/2009	€ / R On 14-December-09	10.70	Put	Currency Future	121	191	121	191	0.00
30/09/2009	€ / R On 14-December-09	14.70	Call	Currency Future	6	6	6	6	0.00
30/09/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3504	3743	3504	3743	0.00
30/09/2009	€ / R On 14-December-09	15.70	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4501	4740	4501	4740	0.00
30/09/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3553	3314	3553	3314	0.00
30/09/2009	€ / R On 14-December-09	7.65	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2556	2320	2556	2320	0.00
30/09/2009	€ / R On 14-December-09	8.65	Put	Currency Future	4	7	4	7	0.00
30/09/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1569	1337	1569	1337	0.00
30/09/2009	€ / R On 14-December-09	9.65	Put	Currency Future	17	24	17	24	0.00
30/09/2009	€ / R On 14-December-09	15.65	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4451	4690	4451	4690	0.00
30/09/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3303	3065	3303	3065	0.00
30/09/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1	2	1	2	0.00
30/09/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2308	2073	2308	2073	0.00
30/09/2009	€ / R On 14-December-09	8.90	Put	Currency Future	6	10	6	10	0.00
30/09/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1326	1096	1326	1096	0.00
30/09/2009	€ / R On 14-December-09	9.90	Put	Currency Future	24	33	24	33	0.00
30/09/2009	€ / R On 14-December-09	10.90	Call	Currency Future	482	335	482	335	0.00
30/09/2009	€ / R On 14-December-09	10.90	Put	Currency Future	180	272	180	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
30/09/2009	€ / R On 14-December-09	14.90	Call	Currency Future	5	5	5	5	0.00
30/09/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3703	3942	3703	3942	0.00
30/09/2009	€ / R On 14-December-09	15.90	Call	Currency Future	3	2	3	2	0.00
30/09/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4700	4939	4700	4939	0.00
30/09/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3203	2965	3203	2965	0.00
30/09/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1	2	1	2	0.00
30/09/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2209	1974	2209	1974	0.00
30/09/2009	€ / R On 14-December-09	9.00	Put	Currency Future	7	11	7	11	0.00
30/09/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1230	1004	1230	1004	0.00
30/09/2009	€ / R On 14-December-09	10.00	Put	Currency Future	28	41	28	41	0.00
30/09/2009	€ / R On 14-December-09	15.00	Call	Currency Future	5	5	5	5	0.00
30/09/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3803	4042	3803	4042	0.00
30/09/2009	€ / R On 14-December-09	16.00	Call	Currency Future	2	2	2	2	0.00
30/09/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4800	5039	4800	5039	0.00
30/09/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3104	2866	3104	2866	0.00
30/09/2009	€ / R On 14-December-09	8.10	Put	Currency Future	2	3	2	3	0.00
30/09/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1134	915	1134	915	0.00
30/09/2009	€ / R On 14-December-09	10.10	Put	Currency Future	32	52	32	52	0.00
30/09/2009	€ / R On 14-December-09	16.10	Call	Currency Future	2	2	2	2	0.00
30/09/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4900	5139	4900	5139	0.00
30/09/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3157	2917	3157	2917	0.00
30/09/2009	€ / R On 15-March-10	8.25	Put	Currency Future	13	16	13	16	0.00
30/09/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2175	1938	2175	1938	0.00
30/09/2009	€ / R On 15-March-10	9.25	Put	Currency Future	31	37	31	37	0.00
30/09/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1240	1034	1240	1034	0.00
30/09/2009	€ / R On 15-March-10	10.25	Put	Currency Future	96	133	96	133	0.00
30/09/2009	€ / R On 15-March-10	13.25	Call	Currency Future	134	112	134	112	0.00
30/09/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1989	2211	1989	2211	0.00
30/09/2009	€ / R On 15-March-10	14.25	Call	Currency Future	63	52	63	52	0.00
30/09/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2918	3150	2918	3150	0.00
30/09/2009	€ / R On 15-March-10	15.25	Call	Currency Future	30	25	30	25	0.00
30/09/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3885	4124	3885	4124	0.00
30/09/2009	€ / R On 15-March-10	16.25	Call	Currency Future	17	15	17	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
30/09/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4873	5113	4873	5113	0.00
30/09/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3154	2916	3154	2916	0.00
30/09/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1	3	1	3	0.00
30/09/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2160	1925	2160	1925	0.00
30/09/2009	€ / R On 14-December-09	9.05	Put	Currency Future	8	12	8	12	0.00
30/09/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1182	959	1182	959	0.00
30/09/2009	€ / R On 14-December-09	10.05	Put	Currency Future	30	46	30	46	0.00
30/09/2009	€ / R On 14-December-09	15.05	Call	Currency Future	5	5	5	5	0.00
30/09/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3853	4092	3853	4092	0.00
30/09/2009	€ / R On 14-December-09	16.05	Call	Currency Future	2	2	2	2	0.00
30/09/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4850	5089	4850	5089	0.00
30/09/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3207	2967	3207	2967	0.00
30/09/2009	€ / R On 15-March-10	8.20	Put	Currency Future	12	15	12	15	0.00
30/09/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2224	1986	2224	1986	0.00
30/09/2009	€ / R On 15-March-10	9.20	Put	Currency Future	29	35	29	35	0.00
30/09/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1285	1073	1285	1073	0.00
30/09/2009	€ / R On 15-March-10	10.20	Put	Currency Future	90	121	90	121	0.00
30/09/2009	€ / R On 15-March-10	13.20	Call	Currency Future	138	117	138	117	0.00
30/09/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1943	2165	1943	2165	0.00
30/09/2009	€ / R On 15-March-10	14.20	Call	Currency Future	65	54	65	54	0.00
30/09/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2871	3102	2871	3102	0.00
30/09/2009	€ / R On 15-March-10	15.20	Call	Currency Future	31	26	31	26	0.00
30/09/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3836	4075	3836	4075	0.00
30/09/2009	€ / R On 15-March-10	16.20	Call	Currency Future	17	15	17	15	0.00
30/09/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4823	5064	4823	5064	0.00
30/09/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3305	3065	3305	3065	0.00
30/09/2009	€ / R On 15-March-10	8.10	Put	Currency Future	11	14	11	14	0.00
30/09/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2321	2083	2321	2083	0.00
30/09/2009	€ / R On 15-March-10	9.10	Put	Currency Future	27	31	27	31	0.00
30/09/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1374	1155	1374	1155	0.00
30/09/2009	€ / R On 15-March-10	10.10	Put	Currency Future	80	104	80	104	0.00
30/09/2009	€ / R On 15-March-10	11.10	Call	Currency Future	641	512	641	512	0.00
30/09/2009	€ / R On 15-March-10	11.10	Put	Currency Future	347	461	347	461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 15-March-10	13.10	Call	Currency Future	146	125	146	125	0.00
30/09/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1852	2073	1852	2073	0.00
30/09/2009	€ / R On 15-March-10	14.10	Call	Currency Future	70	58	70	58	0.00
30/09/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2776	3006	2776	3006	0.00
30/09/2009	€ / R On 15-March-10	15.10	Call	Currency Future	33	28	33	28	0.00
30/09/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3739	3976	3739	3976	0.00
30/09/2009	€ / R On 15-March-10	16.10	Call	Currency Future	18	16	18	16	0.00
30/09/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4724	4965	4724	4965	0.00
30/09/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3353	3115	3353	3115	0.00
30/09/2009	€ / R On 14-December-09	7.85	Put	Currency Future	1	2	1	2	0.00
30/09/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2358	2122	2358	2122	0.00
30/09/2009	€ / R On 14-December-09	8.85	Put	Currency Future	6	9	6	9	0.00
30/09/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1375	1144	1375	1144	0.00
30/09/2009	€ / R On 14-December-09	9.85	Put	Currency Future	22	31	22	31	0.00
30/09/2009	€ / R On 14-December-09	10.85	Call	Currency Future	515	363	515	363	0.00
30/09/2009	€ / R On 14-December-09	10.85	Put	Currency Future	163	250	163	250	0.00
30/09/2009	€ / R On 14-December-09	15.85	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4650	4890	4650	4890	0.00
30/09/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3355	3115	3355	3115	0.00
30/09/2009	€ / R On 15-March-10	8.05	Put	Currency Future	10	13	10	13	0.00
30/09/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2370	2131	2370	2131	0.00
30/09/2009	€ / R On 15-March-10	9.05	Put	Currency Future	26	30	26	30	0.00
30/09/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1420	1199	1420	1199	0.00
30/09/2009	€ / R On 15-March-10	10.05	Put	Currency Future	76	98	76	98	0.00
30/09/2009	€ / R On 15-March-10	11.05	Call	Currency Future	669	536	669	536	0.00
30/09/2009	€ / R On 15-March-10	11.05	Put	Currency Future	325	434	325	434	0.00
30/09/2009	€ / R On 15-March-10	13.05	Call	Currency Future	150	129	150	129	0.00
30/09/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1806	2027	1806	2027	0.00
30/09/2009	€ / R On 15-March-10	14.05	Call	Currency Future	73	60	73	60	0.00
30/09/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2729	2959	2729	2959	0.00
30/09/2009	€ / R On 15-March-10	15.05	Call	Currency Future	34	29	34	29	0.00
30/09/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3690	3927	3690	3927	0.00
30/09/2009	€ / R On 15-March-10	16.05	Call	Currency Future	19	17	19	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
30/09/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4674	4915	4674	4915	0.00
30/09/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3256	3016	3256	3016	0.00
30/09/2009	€ / R On 15-March-10	8.15	Put	Currency Future	12	15	12	15	0.00
30/09/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2273	2034	2273	2034	0.00
30/09/2009	€ / R On 15-March-10	9.15	Put	Currency Future	28	32	28	32	0.00
30/09/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1329	1112	1329	1112	0.00
30/09/2009	€ / R On 15-March-10	10.15	Put	Currency Future	85	110	85	110	0.00
30/09/2009	€ / R On 15-March-10	13.15	Call	Currency Future	142	122	142	122	0.00
30/09/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1897	2120	1897	2120	0.00
30/09/2009	€ / R On 15-March-10	14.15	Call	Currency Future	68	56	68	56	0.00
30/09/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2823	3054	2823	3054	0.00
30/09/2009	€ / R On 15-March-10	15.15	Call	Currency Future	32	27	32	27	0.00
30/09/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3788	4025	3788	4025	0.00
30/09/2009	€ / R On 15-March-10	16.15	Call	Currency Future	18	16	18	16	0.00
30/09/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4774	5014	4774	5014	0.00
30/09/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3503	3262	3503	3262	0.00
30/09/2009	€ / R On 15-March-10	7.90	Put	Currency Future	9	11	9	11	0.00
30/09/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2517	2278	2517	2278	0.00
30/09/2009	€ / R On 15-March-10	8.90	Put	Currency Future	23	26	23	26	0.00
30/09/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1557	1333	1557	1333	0.00
30/09/2009	€ / R On 15-March-10	9.90	Put	Currency Future	63	81	63	81	0.00
30/09/2009	€ / R On 15-March-10	10.90	Call	Currency Future	758	613	758	613	0.00
30/09/2009	€ / R On 15-March-10	10.90	Put	Currency Future	264	361	264	361	0.00
30/09/2009	€ / R On 15-March-10	12.90	Call	Currency Future	165	140	165	140	0.00
30/09/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1671	1889	1671	1889	0.00
30/09/2009	€ / R On 15-March-10	13.90	Call	Currency Future	82	68	82	68	0.00
30/09/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2588	2816	2588	2816	0.00
30/09/2009	€ / R On 15-March-10	14.90	Call	Currency Future	38	32	38	32	0.00
30/09/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3544	3781	3544	3781	0.00
30/09/2009	€ / R On 15-March-10	15.90	Call	Currency Future	20	18	20	18	0.00
30/09/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4526	4766	4526	4766	0.00
30/09/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3602	3361	3602	3361	0.00
30/09/2009	€ / R On 15-March-10	7.80	Put	Currency Future	8	10	8	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
30/09/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2616	2376	2616	2376	0.00
30/09/2009	€ / R On 15-March-10	8.80	Put	Currency Future	21	24	21	24	0.00
30/09/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1650	1424	1650	1424	0.00
30/09/2009	€ / R On 15-March-10	9.80	Put	Currency Future	56	72	56	72	0.00
30/09/2009	€ / R On 15-March-10	10.80	Call	Currency Future	822	668	822	668	0.00
30/09/2009	€ / R On 15-March-10	10.80	Put	Currency Future	227	317	227	317	0.00
30/09/2009	€ / R On 15-March-10	12.80	Call	Currency Future	176	149	176	149	0.00
30/09/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1582	1797	1582	1797	0.00
30/09/2009	€ / R On 15-March-10	13.80	Call	Currency Future	89	73	89	73	0.00
30/09/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2495	2721	2495	2721	0.00
30/09/2009	€ / R On 15-March-10	14.80	Call	Currency Future	41	35	41	35	0.00
30/09/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3447	3683	3447	3683	0.00
30/09/2009	€ / R On 15-March-10	15.80	Call	Currency Future	21	19	21	19	0.00
30/09/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4427	4667	4427	4667	0.00
30/09/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3552	3312	3552	3312	0.00
30/09/2009	€ / R On 15-March-10	7.85	Put	Currency Future	8	10	8	10	0.00
30/09/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2567	2327	2567	2327	0.00
30/09/2009	€ / R On 15-March-10	8.85	Put	Currency Future	22	25	22	25	0.00
30/09/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1604	1378	1604	1378	0.00
30/09/2009	€ / R On 15-March-10	9.85	Put	Currency Future	59	76	59	76	0.00
30/09/2009	€ / R On 15-March-10	10.85	Call	Currency Future	789	640	789	640	0.00
30/09/2009	€ / R On 15-March-10	10.85	Put	Currency Future	245	338	245	338	0.00
30/09/2009	€ / R On 15-March-10	12.85	Call	Currency Future	171	145	171	145	0.00
30/09/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1626	1843	1626	1843	0.00
30/09/2009	€ / R On 15-March-10	13.85	Call	Currency Future	86	70	86	70	0.00
30/09/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2541	2769	2541	2769	0.00
30/09/2009	€ / R On 15-March-10	14.85	Call	Currency Future	40	33	40	33	0.00
30/09/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3495	3732	3495	3732	0.00
30/09/2009	€ / R On 15-March-10	15.85	Call	Currency Future	21	18	21	18	0.00
30/09/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4477	4717	4477	4717	0.00
30/09/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3404	3164	3404	3164	0.00
30/09/2009	€ / R On 15-March-10	8.00	Put	Currency Future	10	12	10	12	0.00
30/09/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2419	2180	2419	2180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 15-March-10	9.00	Put	Currency Future	25	29	25	29	0.00
30/09/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1465	1243	1465	1243	0.00
30/09/2009	€ / R On 15-March-10	10.00	Put	Currency Future	71	92	71	92	0.00
30/09/2009	€ / R On 15-March-10	13.00	Call	Currency Future	155	132	155	132	0.00
30/09/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1761	1981	1761	1981	0.00
30/09/2009	€ / R On 15-March-10	14.00	Call	Currency Future	76	63	76	63	0.00
30/09/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2682	2911	2682	2911	0.00
30/09/2009	€ / R On 15-March-10	15.00	Call	Currency Future	36	30	36	30	0.00
30/09/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3641	3878	3641	3878	0.00
30/09/2009	€ / R On 15-March-10	16.00	Call	Currency Future	19	17	19	17	0.00
30/09/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4625	4865	4625	4865	0.00
30/09/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3453	3215	3453	3215	0.00
30/09/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1	2	1	2	0.00
30/09/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2457	2221	2457	2221	0.00
30/09/2009	€ / R On 14-December-09	8.75	Put	Currency Future	5	8	5	8	0.00
30/09/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1472	1240	1472	1240	0.00
30/09/2009	€ / R On 14-December-09	9.75	Put	Currency Future	19	27	19	27	0.00
30/09/2009	€ / R On 14-December-09	15.75	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4551	4790	4551	4790	0.00
30/09/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3453	3213	3453	3213	0.00
30/09/2009	€ / R On 15-March-10	7.95	Put	Currency Future	9	12	9	12	0.00
30/09/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2468	2229	2468	2229	0.00
30/09/2009	€ / R On 15-March-10	8.95	Put	Currency Future	24	28	24	28	0.00
30/09/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1511	1288	1511	1288	0.00
30/09/2009	€ / R On 15-March-10	9.95	Put	Currency Future	67	86	67	86	0.00
30/09/2009	€ / R On 15-March-10	10.95	Call	Currency Future	728	586	728	586	0.00
30/09/2009	€ / R On 15-March-10	10.95	Put	Currency Future	283	385	283	385	0.00
30/09/2009	€ / R On 15-March-10	12.95	Call	Currency Future	160	136	160	136	0.00
30/09/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1716	1935	1716	1935	0.00
30/09/2009	€ / R On 15-March-10	13.95	Call	Currency Future	79	65	79	65	0.00
30/09/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2635	2863	2635	2863	0.00
30/09/2009	€ / R On 15-March-10	14.95	Call	Currency Future	37	31	37	31	0.00
30/09/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3593	3829	3593	3829	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 15-March-10	15.95	Call	Currency Future	20	17	20	17	0.00
30/09/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4575	4816	4575	4816	0.00
30/09/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3603	3364	3603	3364	0.00
30/09/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2606	2369	2606	2369	0.00
30/09/2009	€ / R On 14-December-09	8.60	Put	Currency Future	4	6	4	6	0.00
30/09/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1618	1385	1618	1385	0.00
30/09/2009	€ / R On 14-December-09	9.60	Put	Currency Future	16	22	16	22	0.00
30/09/2009	€ / R On 14-December-09	15.60	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4401	4640	4401	4640	0.00
30/09/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3603	3364	3603	3364	0.00
30/09/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3651	3411	3651	3411	0.00
30/09/2009	€ / R On 15-March-10	7.75	Put	Currency Future	7	9	7	9	0.00
30/09/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2665	2425	2665	2425	0.00
30/09/2009	€ / R On 15-March-10	8.75	Put	Currency Future	21	23	21	23	0.00
30/09/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1697	1469	1697	1469	0.00
30/09/2009	€ / R On 15-March-10	9.75	Put	Currency Future	53	68	53	68	0.00
30/09/2009	€ / R On 15-March-10	10.75	Call	Currency Future	855	697	855	697	0.00
30/09/2009	€ / R On 15-March-10	10.75	Put	Currency Future	210	296	210	296	0.00
30/09/2009	€ / R On 15-March-10	12.75	Call	Currency Future	182	154	182	154	0.00
30/09/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1538	1752	1538	1752	0.00
30/09/2009	€ / R On 15-March-10	13.75	Call	Currency Future	93	76	93	76	0.00
30/09/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2448	2674	2448	2674	0.00
30/09/2009	€ / R On 15-March-10	14.75	Call	Currency Future	43	36	43	36	0.00
30/09/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3399	3634	3399	3634	0.00
30/09/2009	€ / R On 15-March-10	15.75	Call	Currency Future	22	19	22	19	0.00
30/09/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4378	4618	4378	4618	0.00
30/09/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3702	3464	3702	3464	0.00
30/09/2009	€ / R On 14-December-09	7.50	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2706	2468	2706	2468	0.00
30/09/2009	€ / R On 14-December-09	8.50	Put	Currency Future	3	5	3	5	0.00
30/09/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1716	1483	1716	1483	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	9.50	Put	Currency Future	14	20	14	20	0.00
30/09/2009	€ / R On 14-December-09	10.50	Call	Currency Future	780	592	780	592	0.00
30/09/2009	€ / R On 14-December-09	10.50	Put	Currency Future	78	129	78	129	0.00
30/09/2009	€ / R On 14-December-09	14.50	Call	Currency Future	7	7	7	7	0.00
30/09/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3305	3544	3305	3544	0.00
30/09/2009	€ / R On 14-December-09	15.50	Call	Currency Future	4	3	4	3	0.00
30/09/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4301	4540	4301	4540	0.00
30/09/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3701	3460	3701	3460	0.00
30/09/2009	€ / R On 15-March-10	7.70	Put	Currency Future	7	9	7	9	0.00
30/09/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2714	2474	2714	2474	0.00
30/09/2009	€ / R On 15-March-10	8.70	Put	Currency Future	20	23	20	23	0.00
30/09/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1744	1515	1744	1515	0.00
30/09/2009	€ / R On 15-March-10	9.70	Put	Currency Future	50	64	50	64	0.00
30/09/2009	€ / R On 15-March-10	10.70	Call	Currency Future	888	727	888	727	0.00
30/09/2009	€ / R On 15-March-10	10.70	Put	Currency Future	194	276	194	276	0.00
30/09/2009	€ / R On 15-March-10	12.70	Call	Currency Future	188	159	188	159	0.00
30/09/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1494	1707	1494	1707	0.00
30/09/2009	€ / R On 15-March-10	13.70	Call	Currency Future	96	79	96	79	0.00
30/09/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2402	2627	2402	2627	0.00
30/09/2009	€ / R On 15-March-10	14.70	Call	Currency Future	44	37	44	37	0.00
30/09/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3350	3586	3350	3586	0.00
30/09/2009	€ / R On 15-March-10	15.70	Call	Currency Future	23	20	23	20	0.00
30/09/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4328	4568	4328	4568	0.00
30/09/2009	€ / R On 14-December-09	7.30	Call	Currency Future	3902	3664	3902	3664	0.00
30/09/2009	€ / R On 14-December-09	7.30	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.30	Call	Currency Future	2905	2667	2905	2667	0.00
30/09/2009	€ / R On 14-December-09	8.30	Put	Currency Future	3	4	3	4	0.00
30/09/2009	€ / R On 14-December-09	9.30	Call	Currency Future	1913	1678	1913	1678	0.00
30/09/2009	€ / R On 14-December-09	9.30	Put	Currency Future	11	15	11	15	0.00
30/09/2009	€ / R On 14-December-09	10.30	Call	Currency Future	951	747	951	747	0.00
30/09/2009	€ / R On 14-December-09	10.30	Put	Currency Future	48	84	48	84	0.00
30/09/2009	€ / R On 14-December-09	14.30	Call	Currency Future	8	7	8	7	0.00
30/09/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3106	3344	3106	3344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	15.30	Call	Currency Future	4	4	4	4	0.00
30/09/2009	€ / R On 14-December-09	15.30	Put	Currency Future	4102	4341	4102	4341	0.00
30/09/2009	€ / R On 15-March-10	7.50	Call	Currency Future	3900	3658	3900	3658	0.00
30/09/2009	€ / R On 15-March-10	7.50	Put	Currency Future	5	7	5	7	0.00
30/09/2009	€ / R On 15-March-10	8.50	Call	Currency Future	2911	2671	2911	2671	0.00
30/09/2009	€ / R On 15-March-10	8.50	Put	Currency Future	17	19	17	19	0.00
30/09/2009	€ / R On 15-March-10	9.50	Call	Currency Future	1933	1702	1933	1702	0.00
30/09/2009	€ / R On 15-March-10	9.50	Put	Currency Future	39	50	39	50	0.00
30/09/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1032	855	1032	855	0.00
30/09/2009	€ / R On 15-March-10	10.50	Put	Currency Future	138	204	138	204	0.00
30/09/2009	€ / R On 15-March-10	12.50	Call	Currency Future	215	180	215	180	0.00
30/09/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1321	1529	1321	1529	0.00
30/09/2009	€ / R On 15-March-10	13.50	Call	Currency Future	113	92	113	92	0.00
30/09/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2219	2441	2219	2441	0.00
30/09/2009	€ / R On 15-March-10	14.50	Call	Currency Future	52	43	52	43	0.00
30/09/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3157	3391	3157	3391	0.00
30/09/2009	€ / R On 15-March-10	15.50	Call	Currency Future	25	22	25	22	0.00
30/09/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4131	4371	4131	4371	0.00
30/09/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4002	3764	4002	3764	0.00
30/09/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3004	2766	3004	2766	0.00
30/09/2009	€ / R On 14-December-09	8.20	Put	Currency Future	2	3	2	3	0.00
30/09/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2012	1777	2012	1777	0.00
30/09/2009	€ / R On 14-December-09	9.20	Put	Currency Future	9	14	9	14	0.00
30/09/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1040	830	1040	830	0.00
30/09/2009	€ / R On 14-December-09	10.20	Put	Currency Future	38	67	38	67	0.00
30/09/2009	€ / R On 14-December-09	14.20	Call	Currency Future	9	8	9	8	0.00
30/09/2009	€ / R On 14-December-09	14.20	Put	Currency Future	3007	3245	3007	3245	0.00
30/09/2009	€ / R On 14-December-09	15.20	Call	Currency Future	5	4	5	4	0.00
30/09/2009	€ / R On 14-December-09	15.20	Put	Currency Future	4002	4241	4002	4241	0.00
30/09/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4048	3807	4048	3807	0.00
30/09/2009	€ / R On 15-March-10	7.35	Put	Currency Future	4	5	4	5	0.00
30/09/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3059	2819	3059	2819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 15-March-10	8.35	Put	Currency Future	15	17	15	17	0.00
30/09/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2078	1843	2078	1843	0.00
30/09/2009	€ / R On 15-March-10	9.35	Put	Currency Future	33	42	33	42	0.00
30/09/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1152	960	1152	960	0.00
30/09/2009	€ / R On 15-March-10	10.35	Put	Currency Future	108	159	108	159	0.00
30/09/2009	€ / R On 15-March-10	12.35	Call	Currency Future	239	199	239	199	0.00
30/09/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1195	1398	1195	1398	0.00
30/09/2009	€ / R On 15-March-10	13.35	Call	Currency Future	126	104	126	104	0.00
30/09/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2082	2302	2082	2302	0.00
30/09/2009	€ / R On 15-March-10	14.35	Call	Currency Future	58	48	58	48	0.00
30/09/2009	€ / R On 15-March-10	14.35	Put	Currency Future	3014	3246	3014	3246	0.00
30/09/2009	€ / R On 15-March-10	15.35	Call	Currency Future	28	24	28	24	0.00
30/09/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3983	4222	3983	4222	0.00
30/09/2009	€ / R On 14-December-09	17.20	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5999	6238	5999	6238	0.00
30/09/2009	€ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7998	8238	7998	8238	0.00
30/09/2009	€ / R On 15-March-10	17.35	Call	Currency Future	11	9	11	9	0.00
30/09/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5966	6208	5966	6208	0.00
30/09/2009	€ / R On 15-March-10	19.35	Call	Currency Future	5	4	5	4	0.00
30/09/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7961	8203	7961	8203	0.00
30/09/2009	€ / R On 14-December-09	17.30	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.30	Put	Currency Future	6099	6338	6099	6338	0.00
30/09/2009	€ / R On 14-December-09	19.30	Call	Currency Future	1	0	1	0	0.00
30/09/2009	€ / R On 14-December-09	19.30	Put	Currency Future	8098	8337	8098	8337	0.00
30/09/2009	€ / R On 15-March-10	17.50	Call	Currency Future	10	9	10	9	0.00
30/09/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6116	6357	6116	6357	0.00
30/09/2009	€ / R On 15-March-10	19.50	Call	Currency Future	5	4	5	4	0.00
30/09/2009	€ / R On 15-March-10	19.50	Put	Currency Future	8110	8352	8110	8352	0.00
30/09/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3802	3564	3802	3564	0.00
30/09/2009	€ / R On 14-December-09	7.40	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2805	2567	2805	2567	0.00
30/09/2009	€ / R On 14-December-09	8.40	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
30/09/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1814	1580	1814	1580	0.00
30/09/2009	€ / R On 14-December-09	9.40	Put	Currency Future	12	17	12	17	0.00
30/09/2009	€ / R On 14-December-09	10.40	Call	Currency Future	864	668	864	668	0.00
30/09/2009	€ / R On 14-December-09	10.40	Put	Currency Future	62	105	62	105	0.00
30/09/2009	€ / R On 14-December-09	15.40	Call	Currency Future	4	4	4	4	0.00
30/09/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4202	4441	4202	4441	0.00
30/09/2009	€ / R On 14-December-09	17.40	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6199	6438	6199	6438	0.00
30/09/2009	€ / R On 14-December-09	19.40	Call	Currency Future	1	0	1	0	0.00
30/09/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8198	8437	8198	8437	0.00
30/09/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3800	3559	3800	3559	0.00
30/09/2009	€ / R On 15-March-10	7.60	Put	Currency Future	6	8	6	8	0.00
30/09/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2813	2572	2813	2572	0.00
30/09/2009	€ / R On 15-March-10	8.60	Put	Currency Future	18	21	18	21	0.00
30/09/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1838	1608	1838	1608	0.00
30/09/2009	€ / R On 15-March-10	9.60	Put	Currency Future	44	56	44	56	0.00
30/09/2009	€ / R On 15-March-10	10.60	Call	Currency Future	959	790	959	790	0.00
30/09/2009	€ / R On 15-March-10	10.60	Put	Currency Future	164	238	164	238	0.00
30/09/2009	€ / R On 15-March-10	13.60	Call	Currency Future	104	85	104	85	0.00
30/09/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2310	2534	2310	2534	0.00
30/09/2009	€ / R On 15-March-10	15.60	Call	Currency Future	24	21	24	21	0.00
30/09/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4230	4469	4230	4469	0.00
30/09/2009	€ / R On 15-March-10	17.60	Call	Currency Future	10	8	10	8	0.00
30/09/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6215	6457	6215	6457	0.00
30/09/2009	€ / R On 15-March-10	19.60	Call	Currency Future	4	4	4	4	0.00
30/09/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8210	8452	8210	8452	0.00
30/09/2009	€ / R On 14-December-09	17.50	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6299	6538	6299	6538	0.00
30/09/2009	€ / R On 14-December-09	19.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8298	8537	8298	8537	0.00
30/09/2009	€ / R On 15-March-10	17.70	Call	Currency Future	9	8	9	8	0.00
30/09/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6315	6556	6315	6556	0.00
30/09/2009	€ / R On 15-March-10	19.70	Call	Currency Future	4	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8310	8552	8310	8552	0.00
30/09/2009	€ / R On 14-December-09	17.65	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6449	6688	6449	6688	0.00
30/09/2009	€ / R On 14-December-09	19.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8448	8687	8448	8687	0.00
30/09/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3552	3312	3552	3312	0.00
30/09/2009	€ / R On 15-March-10	7.85	Put	Currency Future	8	10	8	10	0.00
30/09/2009	€ / R On 15-March-10	17.85	Call	Currency Future	9	8	9	8	0.00
30/09/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6464	6706	6464	6706	0.00
30/09/2009	€ / R On 15-March-10	19.85	Call	Currency Future	4	3	4	3	0.00
30/09/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8459	8701	8459	8701	0.00
30/09/2009	€ / R On 14-December-09	17.75	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6549	6788	6549	6788	0.00
30/09/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8548	8787	8548	8787	0.00
30/09/2009	€ / R On 15-March-10	17.95	Call	Currency Future	8	7	8	7	0.00
30/09/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6564	6806	6564	6806	0.00
30/09/2009	€ / R On 15-March-10	19.95	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8559	8801	8559	8801	0.00
30/09/2009	€ / R On 14-December-09	17.90	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6699	6938	6699	6938	0.00
30/09/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8698	8937	8698	8937	0.00
30/09/2009	€ / R On 15-March-10	18.10	Call	Currency Future	8	7	8	7	0.00
30/09/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6714	6955	6714	6955	0.00
30/09/2009	€ / R On 15-March-10	20.10	Call	Currency Future	3	2	3	2	0.00
30/09/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8709	8951	8709	8951	0.00
30/09/2009	€ / R On 14-December-09	17.85	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6649	6888	6649	6888	0.00
30/09/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8648	8887	8648	8887	0.00
30/09/2009	€ / R On 15-March-10	18.05	Call	Currency Future	8	7	8	7	0.00
30/09/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6664	6905	6664	6905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 15-March-10	20.05	Call	Currency Future	3	2	3	2	0.00
30/09/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8659	8901	8659	8901	0.00
30/09/2009	€ / R On 14-December-09	17.60	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6399	6638	6399	6638	0.00
30/09/2009	€ / R On 14-December-09	19.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8398	8637	8398	8637	0.00
30/09/2009	€ / R On 15-March-10	17.80	Call	Currency Future	9	8	9	8	0.00
30/09/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6414	6656	6414	6656	0.00
30/09/2009	€ / R On 15-March-10	19.80	Call	Currency Future	4	3	4	3	0.00
30/09/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8409	8651	8409	8651	0.00
30/09/2009	€ / R On 14-December-09	7.25	Call	Currency Future	3952	3714	3952	3714	0.00
30/09/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.25	Call	Currency Future	2955	2717	2955	2717	0.00
30/09/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2	4	2	4	0.00
30/09/2009	€ / R On 14-December-09	10.25	Call	Currency Future	995	788	995	788	0.00
30/09/2009	€ / R On 14-December-09	10.25	Put	Currency Future	43	75	43	75	0.00
30/09/2009	€ / R On 14-December-09	17.25	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.25	Put	Currency Future	6049	6288	6049	6288	0.00
30/09/2009	€ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	19.25	Put	Currency Future	8048	8288	8048	8288	0.00
30/09/2009	€ / R On 15-March-10	7.45	Call	Currency Future	3949	3708	3949	3708	0.00
30/09/2009	€ / R On 15-March-10	7.45	Put	Currency Future	5	6	5	6	0.00
30/09/2009	€ / R On 15-March-10	8.45	Call	Currency Future	2961	2720	2961	2720	0.00
30/09/2009	€ / R On 15-March-10	8.45	Put	Currency Future	16	18	16	18	0.00
30/09/2009	€ / R On 15-March-10	9.45	Call	Currency Future	1981	1749	1981	1749	0.00
30/09/2009	€ / R On 15-March-10	9.45	Put	Currency Future	37	47	37	47	0.00
30/09/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1070	890	1070	890	0.00
30/09/2009	€ / R On 15-March-10	10.45	Put	Currency Future	126	188	126	188	0.00
30/09/2009	€ / R On 15-March-10	13.45	Call	Currency Future	118	96	118	96	0.00
30/09/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2173	2394	2173	2394	0.00
30/09/2009	€ / R On 15-March-10	15.45	Call	Currency Future	26	23	26	23	0.00
30/09/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4082	4321	4082	4321	0.00
30/09/2009	€ / R On 15-March-10	17.45	Call	Currency Future	10	9	10	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
30/09/2009	€ / R On 15-March-10	17.45	Put	Currency Future	6066	6307	6066	6307	0.00
30/09/2009	€ / R On 15-March-10	19.45	Call	Currency Future	5	4	5	4	0.00
30/09/2009	€ / R On 15-March-10	19.45	Put	Currency Future	8061	8302	8061	8302	0.00
30/09/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3852	3614	3852	3614	0.00
30/09/2009	€ / R On 14-December-09	7.35	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2855	2617	2855	2617	0.00
30/09/2009	€ / R On 14-December-09	8.35	Put	Currency Future	3	4	3	4	0.00
30/09/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1864	1629	1864	1629	0.00
30/09/2009	€ / R On 14-December-09	9.35	Put	Currency Future	11	16	11	16	0.00
30/09/2009	€ / R On 14-December-09	10.35	Call	Currency Future	907	707	907	707	0.00
30/09/2009	€ / R On 14-December-09	10.35	Put	Currency Future	55	94	55	94	0.00
30/09/2009	€ / R On 14-December-09	15.35	Call	Currency Future	4	4	4	4	0.00
30/09/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4152	4391	4152	4391	0.00
30/09/2009	€ / R On 14-December-09	17.35	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6149	6388	6149	6388	0.00
30/09/2009	€ / R On 14-December-09	19.35	Call	Currency Future	1	0	1	0	0.00
30/09/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8148	8387	8148	8387	0.00
30/09/2009	€ / R On 15-March-10	7.40	Call	Currency Future	3999	3757	3999	3757	0.00
30/09/2009	€ / R On 15-March-10	7.40	Put	Currency Future	5	6	5	6	0.00
30/09/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3010	2769	3010	2769	0.00
30/09/2009	€ / R On 15-March-10	8.40	Put	Currency Future	16	18	16	18	0.00
30/09/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2029	1796	2029	1796	0.00
30/09/2009	€ / R On 15-March-10	9.40	Put	Currency Future	35	44	35	44	0.00
30/09/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1109	925	1109	925	0.00
30/09/2009	€ / R On 15-March-10	10.40	Put	Currency Future	115	173	115	173	0.00
30/09/2009	€ / R On 15-March-10	13.40	Call	Currency Future	123	100	123	100	0.00
30/09/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2128	2348	2128	2348	0.00
30/09/2009	€ / R On 15-March-10	15.40	Call	Currency Future	27	23	27	23	0.00
30/09/2009	€ / R On 15-March-10	15.40	Put	Currency Future	4032	4272	4032	4272	0.00
30/09/2009	€ / R On 15-March-10	17.40	Call	Currency Future	10	9	10	9	0.00
30/09/2009	€ / R On 15-March-10	17.40	Put	Currency Future	6016	6257	6016	6257	0.00
30/09/2009	€ / R On 15-March-10	19.40	Call	Currency Future	5	4	5	4	0.00
30/09/2009	€ / R On 15-March-10	19.40	Put	Currency Future	8011	8253	8011	8253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3850	3609	3850	3609	0.00
30/09/2009	€ / R On 15-March-10	7.55	Put	Currency Future	6	7	6	7	0.00
30/09/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2862	2622	2862	2622	0.00
30/09/2009	€ / R On 15-March-10	8.55	Put	Currency Future	18	20	18	20	0.00
30/09/2009	€ / R On 15-March-10	9.55	Call	Currency Future	1886	1655	1886	1655	0.00
30/09/2009	€ / R On 15-March-10	9.55	Put	Currency Future	42	53	42	53	0.00
30/09/2009	€ / R On 15-March-10	10.55	Call	Currency Future	995	822	995	822	0.00
30/09/2009	€ / R On 15-March-10	10.55	Put	Currency Future	151	220	151	220	0.00
30/09/2009	€ / R On 15-March-10	13.55	Call	Currency Future	109	89	109	89	0.00
30/09/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2264	2487	2264	2487	0.00
30/09/2009	€ / R On 15-March-10	15.55	Call	Currency Future	24	22	24	22	0.00
30/09/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4180	4420	4180	4420	0.00
30/09/2009	€ / R On 15-March-10	17.55	Call	Currency Future	10	9	10	9	0.00
30/09/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6165	6407	6165	6407	0.00
30/09/2009	€ / R On 15-March-10	19.55	Call	Currency Future	5	4	5	4	0.00
30/09/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8160	8402	8160	8402	0.00
30/09/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3752	3514	3752	3514	0.00
30/09/2009	€ / R On 14-December-09	7.45	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2755	2518	2755	2518	0.00
30/09/2009	€ / R On 14-December-09	8.45	Put	Currency Future	3	5	3	5	0.00
30/09/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1765	1531	1765	1531	0.00
30/09/2009	€ / R On 14-December-09	9.45	Put	Currency Future	13	18	13	18	0.00
30/09/2009	€ / R On 14-December-09	15.45	Call	Currency Future	4	3	4	3	0.00
30/09/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4252	4490	4252	4490	0.00
30/09/2009	€ / R On 14-December-09	17.45	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6249	6488	6249	6488	0.00
30/09/2009	€ / R On 14-December-09	19.45	Call	Currency Future	1	0	1	0	0.00
30/09/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8248	8487	8248	8487	0.00
30/09/2009	€ / R On 15-March-10	17.75	Call	Currency Future	9	8	9	8	0.00
30/09/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6365	6606	6365	6606	0.00
30/09/2009	€ / R On 15-March-10	19.75	Call	Currency Future	4	3	4	3	0.00
30/09/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8360	8602	8360	8602	0.00
30/09/2009	€ / R On 14-December-09	17.80	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
30/09/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6599	6838	6599	6838	0.00
30/09/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8598	8837	8598	8837	0.00
30/09/2009	€ / R On 15-March-10	18.00	Call	Currency Future	8	7	8	7	0.00
30/09/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6614	6856	6614	6856	0.00
30/09/2009	€ / R On 15-March-10	20.00	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8609	8851	8609	8851	0.00
30/09/2009	€ / R On 14-December-09	17.70	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6499	6738	6499	6738	0.00
30/09/2009	€ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8498	8737	8498	8737	0.00
30/09/2009	€ / R On 15-March-10	17.90	Call	Currency Future	8	7	8	7	0.00
30/09/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6514	6756	6514	6756	0.00
30/09/2009	€ / R On 15-March-10	19.90	Call	Currency Future	3	3	3	3	0.00
30/09/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8509	8751	8509	8751	0.00
30/09/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3751	3510	3751	3510	0.00
30/09/2009	€ / R On 15-March-10	7.65	Put	Currency Future	6	8	6	8	0.00
30/09/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2763	2523	2763	2523	0.00
30/09/2009	€ / R On 15-March-10	8.65	Put	Currency Future	19	22	19	22	0.00
30/09/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1791	1562	1791	1562	0.00
30/09/2009	€ / R On 15-March-10	9.65	Put	Currency Future	47	60	47	60	0.00
30/09/2009	€ / R On 15-March-10	10.65	Call	Currency Future	923	758	923	758	0.00
30/09/2009	€ / R On 15-March-10	10.65	Put	Currency Future	179	256	179	256	0.00
30/09/2009	€ / R On 15-March-10	11.65	Call	Currency Future	404	330	404	330	0.00
30/09/2009	€ / R On 15-March-10	11.65	Put	Currency Future	659	829	659	829	0.00
30/09/2009	€ / R On 15-March-10	13.65	Call	Currency Future	100	82	100	82	0.00
30/09/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2356	2580	2356	2580	0.00
30/09/2009	€ / R On 15-March-10	15.65	Call	Currency Future	23	20	23	20	0.00
30/09/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4279	4519	4279	4519	0.00
30/09/2009	€ / R On 15-March-10	17.65	Call	Currency Future	9	8	9	8	0.00
30/09/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6265	6507	6265	6507	0.00
30/09/2009	€ / R On 15-March-10	19.65	Call	Currency Future	4	3	4	3	0.00
30/09/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8260	8502	8260	8502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-December-09	7.10	Call	Currency Future	4102	3863	4102	3863	0.00
30/09/2009	€ / R On 14-December-09	7.10	Put	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	17.10	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.10	Put	Currency Future	5899	6138	5899	6138	0.00
30/09/2009	€ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	19.10	Put	Currency Future	7898	8138	7898	8138	0.00
30/09/2009	€ / R On 15-March-10	7.25	Call	Currency Future	4148	3906	4148	3906	0.00
30/09/2009	€ / R On 15-March-10	7.25	Put	Currency Future	3	5	3	5	0.00
30/09/2009	€ / R On 15-March-10	17.25	Call	Currency Future	11	10	11	10	0.00
30/09/2009	€ / R On 15-March-10	17.25	Put	Currency Future	5867	6108	5867	6108	0.00
30/09/2009	€ / R On 15-March-10	19.25	Call	Currency Future	5	5	5	5	0.00
30/09/2009	€ / R On 15-March-10	19.25	Put	Currency Future	7861	8103	7861	8103	0.00
30/09/2009	€ / R On 14-December-09	7.15	Call	Currency Future	4052	3814	4052	3814	0.00
30/09/2009	€ / R On 14-December-09	7.15	Put	Currency Future	0	1	0	1	0.00
30/09/2009	€ / R On 14-December-09	8.15	Call	Currency Future	3054	2816	3054	2816	0.00
30/09/2009	€ / R On 14-December-09	8.15	Put	Currency Future	2	3	2	3	0.00
30/09/2009	€ / R On 14-December-09	9.15	Call	Currency Future	2061	1826	2061	1826	0.00
30/09/2009	€ / R On 14-December-09	9.15	Put	Currency Future	9	13	9	13	0.00
30/09/2009	€ / R On 14-December-09	10.15	Call	Currency Future	1087	872	1087	872	0.00
30/09/2009	€ / R On 14-December-09	10.15	Put	Currency Future	35	59	35	59	0.00
30/09/2009	€ / R On 14-December-09	15.15	Call	Currency Future	5	4	5	4	0.00
30/09/2009	€ / R On 14-December-09	15.15	Put	Currency Future	3953	4191	3953	4191	0.00
30/09/2009	€ / R On 14-December-09	17.15	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.15	Put	Currency Future	5949	6188	5949	6188	0.00
30/09/2009	€ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	19.15	Put	Currency Future	7948	8188	7948	8188	0.00
30/09/2009	€ / R On 15-March-10	7.30	Call	Currency Future	4098	3857	4098	3857	0.00
30/09/2009	€ / R On 15-March-10	7.30	Put	Currency Future	4	5	4	5	0.00
30/09/2009	€ / R On 15-March-10	8.30	Call	Currency Future	3108	2868	3108	2868	0.00
30/09/2009	€ / R On 15-March-10	8.30	Put	Currency Future	14	16	14	16	0.00
30/09/2009	€ / R On 15-March-10	9.30	Call	Currency Future	2126	1891	2126	1891	0.00
30/09/2009	€ / R On 15-March-10	9.30	Put	Currency Future	32	39	32	39	0.00
30/09/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1196	997	1196	997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 15-March-10	10.30	Put	Currency Future	102	145	102	145	0.00
30/09/2009	€ / R On 15-March-10	13.30	Call	Currency Future	130	108	130	108	0.00
30/09/2009	€ / R On 15-March-10	13.30	Put	Currency Future	2035	2256	2035	2256	0.00
30/09/2009	€ / R On 15-March-10	15.30	Call	Currency Future	29	25	29	25	0.00
30/09/2009	€ / R On 15-March-10	15.30	Put	Currency Future	3934	4173	3934	4173	0.00
30/09/2009	€ / R On 15-March-10	17.30	Call	Currency Future	11	9	11	9	0.00
30/09/2009	€ / R On 15-March-10	17.30	Put	Currency Future	5916	6158	5916	6158	0.00
30/09/2009	€ / R On 15-March-10	19.30	Call	Currency Future	5	4	5	4	0.00
30/09/2009	€ / R On 15-March-10	19.30	Put	Currency Future	7911	8153	7911	8153	0.00
30/09/2009	€ / R On 14-June-10	12.00	Call	Currency Future	501	427	501	427	0.00
30/09/2009	€ / R On 14-June-10	12.00	Put	Currency Future	915	1088	915	1088	0.00
30/09/2009	€ / R On 14-June-10	12.10	Call	Currency Future	473	404	473	404	0.00
30/09/2009	€ / R On 14-June-10	12.10	Put	Currency Future	987	1165	987	1165	0.00
30/09/2009	€ / R On 14-December-09	7.05	Call	Currency Future	4152	3913	4152	3913	0.00
30/09/2009	€ / R On 14-December-09	7.05	Put	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	19.05	Put	Currency Future	7848	8088	7848	8088	0.00
30/09/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4202	3963	4202	3963	0.00
30/09/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	17.00	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	17.00	Put	Currency Future	5799	6038	5799	6038	0.00
30/09/2009	€ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	19.00	Put	Currency Future	7798	8038	7798	8038	0.00
30/09/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4247	4006	4247	4006	0.00
30/09/2009	€ / R On 15-March-10	7.15	Put	Currency Future	3	4	3	4	0.00
30/09/2009	€ / R On 15-March-10	17.15	Call	Currency Future	11	10	11	10	0.00
30/09/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5767	6008	5767	6008	0.00
30/09/2009	€ / R On 15-March-10	19.15	Call	Currency Future	5	5	5	5	0.00
30/09/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7761	8003	7761	8003	0.00
30/09/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4252	4013	4252	4013	0.00
30/09/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
30/09/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3253	3015	3253	3015	0.00
30/09/2009	€ / R On 14-December-09	7.95	Put	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
30/09/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2259	2023	2259	2023	0.00
30/09/2009	€ / R On 14-December-09	8.95	Put	Currency Future	7	10	7	10	0.00
30/09/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1278	1049	1278	1049	0.00
30/09/2009	€ / R On 14-December-09	9.95	Put	Currency Future	26	36	26	36	0.00
30/09/2009	€ / R On 14-December-09	14.95	Call	Currency Future	5	5	5	5	0.00
30/09/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3753	3992	3753	3992	0.00
30/09/2009	€ / R On 14-December-09	16.95	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5749	5988	5749	5988	0.00
30/09/2009	€ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
30/09/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7748	7988	7748	7988	0.00
30/09/2009	€ / R On 14-June-10	7.50	Call	Currency Future	4097	3853	4097	3853	0.00
30/09/2009	€ / R On 14-June-10	7.50	Put	Currency Future	11	14	11	14	0.00
30/09/2009	€ / R On 14-June-10	8.50	Call	Currency Future	3112	2869	3112	2869	0.00
30/09/2009	€ / R On 14-June-10	8.50	Put	Currency Future	26	29	26	29	0.00
30/09/2009	€ / R On 14-June-10	9.50	Call	Currency Future	2134	1901	2134	1901	0.00
30/09/2009	€ / R On 14-June-10	9.50	Put	Currency Future	48	62	48	62	0.00
30/09/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1267	1084	1267	1084	0.00
30/09/2009	€ / R On 14-June-10	10.50	Put	Currency Future	181	245	181	245	0.00
30/09/2009	€ / R On 14-June-10	13.50	Call	Currency Future	232	203	232	203	0.00
30/09/2009	€ / R On 14-June-10	13.50	Put	Currency Future	2147	2363	2147	2363	0.00
30/09/2009	€ / R On 14-June-10	15.50	Call	Currency Future	101	89	101	89	0.00
30/09/2009	€ / R On 14-June-10	15.50	Put	Currency Future	4015	4250	4015	4250	0.00
30/09/2009	€ / R On 14-June-10	17.50	Call	Currency Future	43	36	43	36	0.00
30/09/2009	€ / R On 14-June-10	17.50	Put	Currency Future	5957	6197	5957	6197	0.00
30/09/2009	€ / R On 14-June-10	19.50	Call	Currency Future	12	10	12	10	0.00
30/09/2009	€ / R On 14-June-10	19.50	Put	Currency Future	7926	8170	7926	8170	0.00
30/09/2009	€ / R On 14-June-10	7.45	Call	Currency Future	4146	3903	4146	3903	0.00
30/09/2009	€ / R On 14-June-10	7.45	Put	Currency Future	10	13	10	13	0.00
30/09/2009	€ / R On 14-June-10	8.45	Call	Currency Future	3161	2918	3161	2918	0.00
30/09/2009	€ / R On 14-June-10	8.45	Put	Currency Future	25	28	25	28	0.00
30/09/2009	€ / R On 14-June-10	9.45	Call	Currency Future	2183	1947	2183	1947	0.00
30/09/2009	€ / R On 14-June-10	9.45	Put	Currency Future	47	57	47	57	0.00
30/09/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1306	1118	1306	1118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-June-10	10.45	Put	Currency Future	171	228	171	228	0.00
30/09/2009	€ / R On 14-June-10	13.45	Call	Currency Future	238	208	238	208	0.00
30/09/2009	€ / R On 14-June-10	13.45	Put	Currency Future	2102	2318	2102	2318	0.00
30/09/2009	€ / R On 14-June-10	15.45	Call	Currency Future	103	92	103	92	0.00
30/09/2009	€ / R On 14-June-10	15.45	Put	Currency Future	3967	4202	3967	4202	0.00
30/09/2009	€ / R On 14-June-10	17.45	Call	Currency Future	44	38	44	38	0.00
30/09/2009	€ / R On 14-June-10	17.45	Put	Currency Future	5908	6148	5908	6148	0.00
30/09/2009	€ / R On 14-June-10	19.45	Call	Currency Future	12	10	12	10	0.00
30/09/2009	€ / R On 14-June-10	19.45	Put	Currency Future	7876	8121	7876	8121	0.00
30/09/2009	€ / R On 14-June-10	7.55	Call	Currency Future	4048	3804	4048	3804	0.00
30/09/2009	€ / R On 14-June-10	7.55	Put	Currency Future	12	14	12	14	0.00
30/09/2009	€ / R On 14-June-10	8.55	Call	Currency Future	3063	2819	3063	2819	0.00
30/09/2009	€ / R On 14-June-10	8.55	Put	Currency Future	27	30	27	30	0.00
30/09/2009	€ / R On 14-June-10	9.55	Call	Currency Future	2086	1856	2086	1856	0.00
30/09/2009	€ / R On 14-June-10	9.55	Put	Currency Future	50	67	50	67	0.00
30/09/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1228	1052	1228	1052	0.00
30/09/2009	€ / R On 14-June-10	10.55	Put	Currency Future	192	262	192	262	0.00
30/09/2009	€ / R On 14-June-10	13.55	Call	Currency Future	227	198	227	198	0.00
30/09/2009	€ / R On 14-June-10	13.55	Put	Currency Future	2192	2409	2192	2409	0.00
30/09/2009	€ / R On 14-June-10	15.55	Call	Currency Future	99	87	99	87	0.00
30/09/2009	€ / R On 14-June-10	15.55	Put	Currency Future	4064	4298	4064	4298	0.00
30/09/2009	€ / R On 14-June-10	17.55	Call	Currency Future	42	35	42	35	0.00
30/09/2009	€ / R On 14-June-10	17.55	Put	Currency Future	6006	6246	6006	6246	0.00
30/09/2009	€ / R On 14-June-10	19.55	Call	Currency Future	11	10	11	10	0.00
30/09/2009	€ / R On 14-June-10	19.55	Put	Currency Future	7976	8220	7976	8220	0.00
30/09/2009	€ / R On 14-June-10	7.40	Call	Currency Future	4195	3952	4195	3952	0.00
30/09/2009	€ / R On 14-June-10	7.40	Put	Currency Future	9	13	9	13	0.00
30/09/2009	€ / R On 14-June-10	8.40	Call	Currency Future	3210	2967	3210	2967	0.00
30/09/2009	€ / R On 14-June-10	8.40	Put	Currency Future	24	27	24	27	0.00
30/09/2009	€ / R On 14-June-10	9.40	Call	Currency Future	2231	1993	2231	1993	0.00
30/09/2009	€ / R On 14-June-10	9.40	Put	Currency Future	45	53	45	53	0.00
30/09/2009	€ / R On 14-June-10	10.40	Call	Currency Future	1346	1152	1346	1152	0.00
30/09/2009	€ / R On 14-June-10	10.40	Put	Currency Future	161	212	161	212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	€ / R On 14-June-10	13.40	Call	Currency Future	243	213	243	213	0.00
30/09/2009	€ / R On 14-June-10	13.40	Put	Currency Future	2057	2273	2057	2273	0.00
30/09/2009	€ / R On 14-June-10	15.40	Call	Currency Future	104	94	104	94	0.00
30/09/2009	€ / R On 14-June-10	15.40	Put	Currency Future	3919	4154	3919	4154	0.00
30/09/2009	€ / R On 14-June-10	17.40	Call	Currency Future	45	39	45	39	0.00
30/09/2009	€ / R On 14-June-10	17.40	Put	Currency Future	5859	6099	5859	6099	0.00
30/09/2009	€ / R On 14-June-10	19.40	Call	Currency Future	12	11	12	11	0.00
30/09/2009	€ / R On 14-June-10	19.40	Put	Currency Future	7827	8071	7827	8071	0.00
30/09/2009	€ / R On 14-June-10	7.35	Call	Currency Future	4244	4002	4244	4002	0.00
30/09/2009	€ / R On 14-June-10	7.35	Put	Currency Future	8	12	8	12	0.00
30/09/2009	€ / R On 14-June-10	8.35	Call	Currency Future	3259	3016	3259	3016	0.00
30/09/2009	€ / R On 14-June-10	8.35	Put	Currency Future	23	26	23	26	0.00
30/09/2009	€ / R On 14-June-10	9.35	Call	Currency Future	2280	2038	2280	2038	0.00
30/09/2009	€ / R On 14-June-10	9.35	Put	Currency Future	44	49	44	49	0.00
30/09/2009	€ / R On 14-June-10	10.35	Call	Currency Future	1387	1187	1387	1187	0.00
30/09/2009	€ / R On 14-June-10	10.35	Put	Currency Future	151	197	151	197	0.00
30/09/2009	€ / R On 14-June-10	13.35	Call	Currency Future	248	218	248	218	0.00
30/09/2009	€ / R On 14-June-10	13.35	Put	Currency Future	2013	2229	2013	2229	0.00
30/09/2009	€ / R On 14-June-10	15.35	Call	Currency Future	106	96	106	96	0.00
30/09/2009	€ / R On 14-June-10	15.35	Put	Currency Future	3871	4106	3871	4106	0.00
30/09/2009	€ / R On 14-June-10	17.35	Call	Currency Future	46	40	46	40	0.00
30/09/2009	€ / R On 14-June-10	17.35	Put	Currency Future	5810	6050	5810	6050	0.00
30/09/2009	€ / R On 14-June-10	19.35	Call	Currency Future	13	11	13	11	0.00
30/09/2009	€ / R On 14-June-10	19.35	Put	Currency Future	7777	8021	7777	8021	0.00
30/09/2009	AL13 On 05-November-09			Index Future	249.1400	249.5070	249.1370	249.5070	10.00
30/09/2009	ALBI On 04-February-10			Index Future	303.1700	304.8460	303.1720	304.8460	0.00
30/09/2009	ALBI On 05-November-09			Index Future	297.7300	299.3680	297.7310	299.3680	760.00
30/09/2009	CRD1 On 04-February-10			Index Future	130.2500	130.6220	130.2460	130.6220	0.00
30/09/2009	CRD1 On 05-November-09			Index Future	127.9100	128.2750	127.9090	128.2750	2.00
30/09/2009	GOVI On 04-February-10			jGovi	304.8800	306.5320	304.8820	306.5320	0.00
30/09/2009	GOVI On 05-November-09			jGovi	299.4100	301.0235	299.4105	301.0235	691.00
30/09/2009	ILBI On 05-November-09			Index Future	362.4500	362.2650	362.4460	362.2650	3.00
30/09/2009	J153 On 31-August-10			jSwap	7.2600	7.2427	0.0023	0.0025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	J157 On 15-September-15			jSwap	8.9000	8.7480	0.0164	0.0234	0.00
30/09/2009	J186 On 21-December-26			jSwap	8.5800	8.4270	0.0977	0.0848	0.00
30/09/2009	J201 On 22-December-14			jSwap	8.7400	8.5980	0.0547	0.0486	0.00
30/09/2009	J203 On 15-September-17			jSwap	9.0200	8.8620	0.0865	0.0779	0.00
30/09/2009	J204 On 21-December-18			jSwap	8.9800	8.8160	0.0959	0.0859	0.00
30/09/2009	J207 On 15-January-20			jSwap	8.9900	8.8250	0.0678	0.0570	0.00
30/09/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
30/09/2009	JFRA On 04-February-10			jFra	7.1000	7.0350	0.0174	0.0172	0.00
30/09/2009	JFRA On 06-May-10			jFra	7.2800	7.1640	0.0178	0.0175	0.00
30/09/2009	JFRA On 05-August-10			jFra	7.5700	7.4840	0.0185	0.0183	0.00
30/09/2009	JFRA On 05-November-09			jFra	7.0300	7.0040	0.0172	0.0172	0.00
30/09/2009	JFRA On 04-November-10			jFra	7.9700	7.8000	0.0195	0.0191	0.00
30/09/2009	JN02 On 04-February-10			jNote	8.1100	7.9760	0.1485	0.1463	0.00
30/09/2009	JN02 On 05-November-09			jNote	7.8400	7.7290	0.1440	0.1421	0.00
30/09/2009	JN05 On 04-February-10			jNote	8.9000	8.7390	0.3593	0.3542	0.00
30/09/2009	JN05 On 05-November-09			jNote	8.7600	8.6070	0.3552	0.3503	0.00
30/09/2009	JN10 On 04-February-10			jNote	9.0200	8.8510	0.5933	0.5860	0.00
30/09/2009	JN10 On 05-November-09			jNote	8.9600	8.7920	0.5919	0.5847	0.00
30/09/2009	JROD On 30-September-09			jRod	6.9600	6.9590	6.6800	6.9590	0.00
30/09/2009	JROD On 30-October-09			jRod	6.8700	6.8710	0.0026	0.0026	0.00
30/09/2009	JROD On 30-November-09			jRod	6.9000	6.8990	0.0025	0.0025	0.00
30/09/2009	JROD On 31-December-09			jRod	7.0200	6.9920	0.0023	0.0049	0.00
30/09/2009	OTH1 On 04-February-10			Index Future	293.7400	295.5350	293.7410	295.5350	0.00
30/09/2009	OTH1 On 05-November-09			Index Future	288.4700	290.2240	288.4700	290.2240	3.00
30/09/2009	R153 On 05-November-09			Bond Future	7.2700	7.2550	106.9167	106.9311	0.00
30/09/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1	1	1	1	0.00
30/09/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	621	607	621	607	0.00
30/09/2009	R155 On 05-November-09			Bond Future	7.5000	7.4300	111.6419	111.7653	38.00
30/09/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	610	703	610	703	0.00
30/09/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	171	140	171	140	0.00
30/09/2009	R157 On 04-February-10			Bond Future	8.4100	8.3280	127.7982	128.2192	0.00
30/09/2009	R157 On 06-May-10			Bond Future	8.4800	8.3850	123.3066	123.7384	0.00
30/09/2009	R157 On 05-August-10			Bond Future	8.5100	8.4110	125.7454	126.1860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	R157 On 05-November-09			Bond Future	8.3300	8.2480	125.6213	126.0349	7,895.00
30/09/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	778	900	778	900	0.00
30/09/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	4147	3848	4147	3848	0.00
30/09/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	2530	2765	2530	2765	0.00
30/09/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2410	2214	2410	2214	0.00
30/09/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	3488	3750	3488	3750	0.00
30/09/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2382	2203	2382	2203	0.00
30/09/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	65	98	65	98	0.00
30/09/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4485	4104	4485	4104	0.00
30/09/2009	R186 On 04-February-10			Bond Future	8.9400	8.8500	114.8573	115.7351	0.00
30/09/2009	R186 On 06-May-10			Bond Future	8.9800	8.8880	117.0118	117.9070	0.00
30/09/2009	R186 On 05-August-10			Bond Future	9.0100	8.9110	114.0663	114.9892	0.00
30/09/2009	R186 On 05-November-09			Bond Future	8.8900	8.8030	118.0568	118.9176	11,606.00
30/09/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	1454	1708	1454	1708	0.00
30/09/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	8314	7690	8314	7690	0.00
30/09/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	5035	5530	5035	5530	0.00
30/09/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4876	4476	4876	4476	0.00
30/09/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	6818	7379	6818	7379	0.00
30/09/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4626	4264	4626	4264	0.00
30/09/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	1456	1860	1456	1860	0.00
30/09/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	2834	2377	2834	2377	240.00
30/09/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	2618	3178	2618	3178	0.00
30/09/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	1587	1286	1587	1286	5,000.00
30/09/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	6	11	6	11	5,000.00
30/09/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	14659	13803	14659	13803	0.00
30/09/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	26	45	26	45	240.00
30/09/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	11850	11008	11850	11008	0.00
30/09/2009	R201 On 04-February-10			Bond Future	8.4600	8.3730	102.3326	102.6651	0.00
30/09/2009	R201 On 06-May-10			Bond Future	8.5200	8.4260	104.2471	104.5911	0.00
30/09/2009	R201 On 05-August-10			Bond Future	8.5500	8.4480	101.9344	102.2839	0.00
30/09/2009	R201 On 05-November-09			Bond Future	8.3800	8.3040	104.8800	105.2068	488.00
30/09/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	336	399	336	399	0.00
30/09/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4205	3935	4205	3935	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1897	2080	1897	2080	0.00
30/09/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1961	1800	1961	1800	0.00
30/09/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	3062	3289	3062	3289	0.00
30/09/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1442	1320	1442	1320	0.00
30/09/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	35	55	35	55	0.00
30/09/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3764	3457	3764	3457	0.00
30/09/2009	R203 On 04-February-10			Bond Future	8.8900	8.7940	99.8668	100.3685	0.00
30/09/2009	R203 On 06-May-10			Bond Future	8.9500	8.8490	97.5642	98.0733	0.00
30/09/2009	R203 On 05-August-10			Bond Future	8.9800	8.8810	99.5409	100.0569	0.00
30/09/2009	R203 On 05-November-09			Bond Future	8.8100	8.7240	98.1164	98.6047	1,570.00
30/09/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1040	1198	1040	1198	0.00
30/09/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4789	4445	4789	4445	0.00
30/09/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3271	3554	3271	3554	0.00
30/09/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2997	2771	2997	2771	0.00
30/09/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	4456	4764	4456	4764	0.00
30/09/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	3122	2914	3122	2914	0.00
30/09/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	18	30	18	30	0.00
30/09/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	7550	7073	7550	7073	0.00
30/09/2009	R204 On 04-February-10			Bond Future	8.8700	8.7900	95.8067	96.2874	0.00
30/09/2009	R204 On 06-May-10			Bond Future	8.9300	8.8400	97.5995	98.0925	0.00
30/09/2009	R204 On 05-August-10			Bond Future	8.9600	8.8700	95.5317	96.0365	0.00
30/09/2009	R204 On 05-November-09			Bond Future	8.8100	8.7290	98.0978	98.5715	2,868.00
30/09/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1169	1323	1169	1323	0.00
30/09/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5202	4876	5202	4876	0.00
30/09/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	3661	3939	3661	3939	0.00
30/09/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3239	3024	3239	3024	0.00
30/09/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	4654	4962	4654	4962	0.00
30/09/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	3051	2853	3051	2853	0.00
30/09/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	20	32	20	32	0.00
30/09/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	8272	7809	8272	7809	0.00
30/09/2009	R206 On 04-February-10			Bond Future	8.5300	8.4420	97.1386	97.4123	0.00
30/09/2009	R206 On 06-May-10			Bond Future	8.6100	8.5140	98.9591	99.2388	0.00
30/09/2009	R206 On 05-August-10			Bond Future	8.6500	8.5510	97.1862	97.4748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	R206 On 05-November-09			Bond Future	8.4400	8.3590	99.1402	99.4088	1,140.00
30/09/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	261	310	261	310	0.00
30/09/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3632	3407	3632	3407	0.00
30/09/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1833	1995	1833	1995	0.00
30/09/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1397	1279	1397	1279	0.00
30/09/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2242	2421	2242	2421	0.00
30/09/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1256	1146	1256	1146	0.00
30/09/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	24	38	24	38	0.00
30/09/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3273	3018	3273	3018	0.00
30/09/2009	R207 On 04-February-10			Bond Future	9.0300	8.9480	88.9791	89.4706	0.00
30/09/2009	R207 On 06-May-10			Bond Future	9.0900	9.0010	90.6477	91.1476	0.00
30/09/2009	R207 On 05-August-10			Bond Future	9.1300	9.0370	88.8289	89.3427	0.00
30/09/2009	R207 On 05-November-09			Bond Future	8.9700	8.8880	90.9988	91.4817	600.00
30/09/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1037	1180	1037	1180	0.00
30/09/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5860	5511	5860	5511	0.00
30/09/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	4090	4385	4090	4385	0.00
30/09/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3136	2931	3136	2931	0.00
30/09/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	5071	5394	5071	5394	0.00
30/09/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2954	2763	2954	2763	0.00
30/09/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	10	16	10	16	0.00
30/09/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	9562	9086	9562	9086	0.00
30/09/2009	R208 On 04-February-10			Bond Future	9.0300	8.9440	86.6564	87.1600	0.00
30/09/2009	R208 On 06-May-10			Bond Future	9.0800	8.9900	84.8712	85.3913	0.00
30/09/2009	R208 On 05-August-10			Bond Future	9.1100	9.0200	86.5874	87.1180	0.00
30/09/2009	R208 On 05-November-09			Bond Future	8.9700	8.8870	85.1354	85.6349	5,008.00
30/09/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1265	1441	1265	1441	0.00
30/09/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4601	4273	4601	4273	0.00
30/09/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	3870	4180	3870	4180	0.00
30/09/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2812	2602	2812	2602	0.00
30/09/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	5221	5558	5221	5558	0.00
30/09/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2909	2716	2909	2716	0.00
30/09/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	14	23	14	23	0.00
30/09/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	8153	7663	8153	7663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	R209 On 04-February-10			Bond Future	8.4500	8.3690	79.2109	79.9044	0.00
30/09/2009	R209 On 06-May-10			Bond Future	8.4700	8.3860	77.5393	78.2549	0.00
30/09/2009	R209 On 05-August-10			Bond Future	8.4800	8.3920	79.1057	79.8363	0.00
30/09/2009	R209 On 05-November-09			Bond Future	8.4200	8.3430	77.8192	78.5084	3,023.00
30/09/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	711	844	711	844	2,500.00
30/09/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	9521	8961	9521	8961	0.00
30/09/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	4420	4824	4420	4824	0.00
30/09/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	4167	3855	4167	3855	0.00
30/09/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	6328	6783	6328	6783	0.00
30/09/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	4089	3813	4089	3813	0.00
30/09/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	5013	5630	5013	5630	0.00
30/09/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	324	252	324	252	0.00
30/09/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	57	91	57	91	0.00
30/09/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	8654	7998	8654	7998	0.00
30/09/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	2	5	2	5	5,000.00
30/09/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	13907	13221	13907	13221	0.00
30/09/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	14	24	14	24	0.00
30/09/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	11202	10523	11202	10523	0.00
30/09/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	10130	10815	10130	10815	0.00
30/09/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	16	11	16	11	2,970.00
30/09/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	11843	12494	11843	12494	0.00
30/09/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	310	267	310	267	0.00
30/09/2009	TRT1 On 04-February-10			Index Future	301.0600	302.6840	301.0550	302.6840	0.00
30/09/2009	TRT1 On 05-November-09			Index Future	295.6500	297.2440	295.6520	297.2440	100.00
30/09/2009	ZAAD On 15-March-10			Currency Future	6.7800	6.5696	6.7761	6.5696	18.00
30/09/2009	ZAAD On 14-June-10			Currency Future	6.8200	6.6156	6.8233	6.6156	0.00
30/09/2009	ZAAD On 14-December-09			Currency Future	6.7200	6.5127	6.7206	6.5127	4,604.00
30/09/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	415	295	415	295	0.00
30/09/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	189	275	189	275	0.00
30/09/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	483	372	483	372	0.00
30/09/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	260	357	260	357	0.00
30/09/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	322	185	322	185	0.00
30/09/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	102	173	102	173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	446	321	446	321	0.00
30/09/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	170	251	170	251	0.00
30/09/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	511	395	511	395	0.00
30/09/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	238	330	238	330	0.00
30/09/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	359	214	359	214	0.00
30/09/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	89	152	89	152	0.00
30/09/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	385	275	385	275	0.00
30/09/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	209	306	209	306	0.00
30/09/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	457	353	457	353	0.00
30/09/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	283	388	283	388	0.00
30/09/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	287	165	287	165	0.00
30/09/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	116	202	116	202	0.00
30/09/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	385	275	385	275	0.00
30/09/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	209	306	209	306	0.00
30/09/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	359	214	359	214	0.00
30/09/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	89	152	89	152	0.00
30/09/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	479	348	479	348	0.00
30/09/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	153	228	153	228	0.00
30/09/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	540	420	540	420	0.00
30/09/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	217	304	217	304	0.00
30/09/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	398	246	398	246	0.00
30/09/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	77	133	77	133	0.00
30/09/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	356	257	356	257	0.00
30/09/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	230	337	230	337	0.00
30/09/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	253	146	253	146	0.00
30/09/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	133	234	133	234	0.00
30/09/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	287	165	287	165	0.00
30/09/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	116	202	116	202	0.00
30/09/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	329	239	329	239	0.00
30/09/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	253	370	253	370	0.00
30/09/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	221	130	221	130	0.00
30/09/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	151	267	151	267	0.00
30/09/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	329	239	329	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
30/09/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	253	370	253	370	0.00
30/09/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	221	130	221	130	0.00
30/09/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	151	267	151	267	0.00
30/09/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	283	208	283	208	0.00
30/09/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	307	439	307	439	0.00
30/09/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	171	103	171	103	0.00
30/09/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	200	340	200	340	0.00
30/09/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	303	223	303	223	0.00
30/09/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	277	404	277	404	0.00
30/09/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	192	115	192	115	0.00
30/09/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	171	303	171	303	0.00
30/09/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	283	208	283	208	0.00
30/09/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	307	439	307	439	0.00
30/09/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	247	182	247	182	0.00
30/09/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	371	512	371	512	0.00
30/09/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	135	81	135	81	0.00
30/09/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	265	418	265	418	0.00
30/09/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	135	81	135	81	0.00
30/09/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	265	418	265	418	0.00
30/09/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	264	195	264	195	0.00
30/09/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	338	475	338	475	0.00
30/09/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	152	91	152	91	0.00
30/09/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	231	378	231	378	0.00
30/09/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	152	91	152	91	0.00
30/09/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	231	378	231	378	0.00
30/09/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	231	170	231	170	0.00
30/09/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	405	550	405	550	0.00
30/09/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	120	72	120	72	0.00
30/09/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	300	459	300	459	0.00
30/09/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	398	246	398	246	0.00
30/09/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	77	133	77	133	0.00
30/09/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	513	376	513	376	0.00
30/09/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	137	206	137	206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	438	279	438	279	0.00
30/09/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	67	116	67	116	0.00
30/09/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	192	115	192	115	0.00
30/09/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	171	303	171	303	0.00
30/09/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	479	314	479	314	0.00
30/09/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	58	101	58	101	0.00
30/09/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	479	314	479	314	0.00
30/09/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	58	101	58	101	0.00
30/09/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	521	351	521	351	0.00
30/09/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	50	88	50	88	0.00
30/09/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	120	72	120	72	0.00
30/09/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	300	459	300	459	0.00
30/09/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	95	57	95	57	0.00
30/09/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	375	544	375	544	0.00
30/09/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	75	45	75	45	0.00
30/09/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	455	633	455	633	0.00
30/09/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	60	36	60	36	0.00
30/09/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	539	724	539	724	0.00
30/09/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	48	29	48	29	0.00
30/09/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	627	817	627	817	0.00
30/09/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	107	64	107	64	0.00
30/09/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	336	501	336	501	0.00
30/09/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	85	51	85	51	0.00
30/09/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	414	588	414	588	0.00
30/09/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	67	41	67	41	0.00
30/09/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	497	678	497	678	0.00
30/09/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	107	64	107	64	0.00
30/09/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	336	501	336	501	0.00
30/09/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	67	41	67	41	0.00
30/09/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	497	678	497	678	0.00
30/09/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	54	33	54	33	0.00
30/09/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	583	770	583	770	0.00
30/09/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	85	51	85	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	414	588	414	588	0.00
30/09/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5871	5663	5871	5663	0.00
30/09/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4371	4163	4371	4163	0.00
30/09/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2871	2663	2871	2663	0.00
30/09/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1374	1168	1374	1168	0.00
30/09/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	4	5	4	5	0.00
30/09/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	7	5	7	5	0.00
30/09/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1636	1842	1636	1842	0.00
30/09/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3130	3338	3130	3338	0.00
30/09/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4630	4838	4630	4838	0.00
30/09/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6130	6337	6130	6337	0.00
30/09/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6121	5913	6121	5913	0.00
30/09/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4621	4413	4621	4413	0.00
30/09/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3121	2913	3121	2913	0.00
30/09/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1623	1416	1623	1416	0.00
30/09/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	2	3	2	3	0.00
30/09/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	10	7	10	7	0.00
30/09/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1390	1594	1390	1594	0.00
30/09/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2881	3088	2881	3088	0.00
30/09/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4380	4588	4380	4588	0.00
30/09/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5880	6088	5880	6088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6171	5963	6171	5963	0.00
30/09/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4671	4463	4671	4463	0.00
30/09/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3171	2963	3171	2963	0.00
30/09/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1672	1465	1672	1465	0.00
30/09/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	2	3	2	3	0.00
30/09/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	11	7	11	7	0.00
30/09/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1340	1545	1340	1545	0.00
30/09/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2831	3038	2831	3038	0.00
30/09/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4330	4538	4330	4538	0.00
30/09/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5830	6038	5830	6038	0.00
30/09/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	653	469	653	469	0.00
30/09/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	32	57	32	57	0.00
30/09/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	564	389	564	389	0.00
30/09/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	43	76	43	76	0.00
30/09/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	838	643	838	643	0.00
30/09/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	17	31	17	31	0.00
30/09/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	744	555	744	555	0.00
30/09/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	24	42	24	42	0.00
30/09/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	608	429	608	429	0.00
30/09/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	37	66	37	66	0.00
30/09/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	564	389	564	389	0.00
30/09/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	43	76	43	76	0.00
30/09/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	698	511	698	511	0.00
30/09/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	28	49	28	49	0.00
30/09/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	438	279	438	279	0.00
30/09/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	67	116	67	116	0.00
30/09/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	585	437	585	437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	108	167	108	167	0.00
30/09/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	216	159	216	159	0.00
30/09/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	440	589	440	589	0.00
30/09/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	189	139	189	139	0.00
30/09/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	513	670	513	670	0.00
30/09/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	661	503	661	503	0.00
30/09/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	85	134	85	134	0.00
30/09/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	700	538	700	538	0.00
30/09/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	74	119	74	119	0.00
30/09/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	622	469	622	469	0.00
30/09/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	96	150	96	150	0.00
30/09/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	548	406	548	406	0.00
30/09/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	122	186	122	186	0.00
30/09/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	782	612	782	612	0.00
30/09/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	56	92	56	92	0.00
30/09/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	791	599	791	599	0.00
30/09/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	20	36	20	36	0.00
30/09/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	825	651	825	651	0.00
30/09/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	49	81	49	81	0.00
30/09/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	741	574	741	574	0.00
30/09/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	65	105	65	105	0.00
30/09/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	661	503	661	503	0.00
30/09/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	85	134	85	134	0.00
30/09/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	585	437	585	437	0.00
30/09/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	108	167	108	167	0.00
30/09/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3371	3163	3371	3163	0.00
30/09/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2371	2163	2371	2163	0.00
30/09/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	1	0	1	0	0.00
30/09/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3630	3838	3630	3838	0.00
30/09/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5630	5838	5630	5838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7629	7837	7629	7837	0.00
30/09/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4376	4170	4376	4170	0.00
30/09/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3376	3170	3376	3170	0.00
30/09/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2378	2172	2378	2172	0.00
30/09/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	2	3	2	3	0.00
30/09/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1388	1185	1388	1185	0.00
30/09/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	12	15	12	15	0.00
30/09/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	44	35	44	35	0.00
30/09/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1668	1865	1668	1865	0.00
30/09/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	5	4	5	4	0.00
30/09/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3629	3834	3629	3834	0.00
30/09/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5625	5831	5625	5831	0.00
30/09/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	1	0	1	0	0.00
30/09/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7624	7831	7624	7831	0.00
30/09/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4271	4063	4271	4063	0.00
30/09/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3271	3063	3271	3063	0.00
30/09/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2271	2063	2271	2063	0.00
30/09/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1275	1070	1275	1070	0.00
30/09/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	5	7	5	7	0.00
30/09/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	6	4	6	4	0.00
30/09/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1735	1942	1735	1942	0.00
30/09/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	1	0	1	0	0.00
30/09/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3730	3938	3730	3938	0.00
30/09/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5730	5938	5730	5938	0.00
30/09/2009	ZAAD On 14-December-09	14.45	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
30/09/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7729	7937	7729	7937	0.00
30/09/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4276	4070	4276	4070	0.00
30/09/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3276	3070	3276	3070	0.00
30/09/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2279	2073	2279	2073	0.00
30/09/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	3	3	3	3	0.00
30/09/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1290	1088	1290	1088	0.00
30/09/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	14	18	14	18	0.00
30/09/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	41	32	41	32	0.00
30/09/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1765	1963	1765	1963	0.00
30/09/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	5	4	5	4	0.00
30/09/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3729	3934	3729	3934	0.00
30/09/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5725	5931	5725	5931	0.00
30/09/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7724	7931	7724	7931	0.00
30/09/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4226	4020	4226	4020	0.00
30/09/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3226	3020	3226	3020	0.00
30/09/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2229	2023	2229	2023	0.00
30/09/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	3	3	3	3	0.00
30/09/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1242	1039	1242	1039	0.00
30/09/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	16	20	16	20	0.00
30/09/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	39	31	39	31	0.00
30/09/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1813	2012	1813	2012	0.00
30/09/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	5	3	5	3	0.00
30/09/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3778	3984	3778	3984	0.00
30/09/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5775	5981	5775	5981	0.00
30/09/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7774	7981	7774	7981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4221	4013	4221	4013	0.00
30/09/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3221	3013	3221	3013	0.00
30/09/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2221	2013	2221	2013	0.00
30/09/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	1	0	1	0.00
30/09/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1226	1021	1226	1021	0.00
30/09/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	6	8	6	8	0.00
30/09/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	6	4	6	4	0.00
30/09/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1785	1991	1785	1991	0.00
30/09/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	1	0	1	0	0.00
30/09/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3780	3988	3780	3988	0.00
30/09/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5780	5988	5780	5988	0.00
30/09/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7779	7987	7779	7987	0.00
30/09/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4176	3970	4176	3970	0.00
30/09/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3176	2970	3176	2970	0.00
30/09/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	0	1	0	1	0.00
30/09/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2179	1973	2179	1973	0.00
30/09/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	3	4	3	4	0.00
30/09/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1193	993	1193	993	0.00
30/09/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	17	24	17	24	0.00
30/09/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	38	29	38	29	0.00
30/09/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1862	2060	1862	2060	0.00
30/09/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	4	3	4	3	0.00
30/09/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3828	4034	3828	4034	0.00
30/09/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5825	6031	5825	6031	0.00
30/09/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7824	8031	7824	8031	0.00
30/09/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1193	993	1193	993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	17	24	17	24	0.00
30/09/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4171	3963	4171	3963	0.00
30/09/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2171	1963	2171	1963	0.00
30/09/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	0	1	0	1	0.00
30/09/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1177	972	1177	972	0.00
30/09/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	6	10	6	10	0.00
30/09/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	5	4	5	4	0.00
30/09/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1835	2041	1835	2041	0.00
30/09/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3830	4038	3830	4038	0.00
30/09/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7829	8037	7829	8037	0.00
30/09/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4121	3913	4121	3913	0.00
30/09/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2121	1914	2121	1914	0.00
30/09/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	0	1	0	1	0.00
30/09/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1128	924	1128	924	0.00
30/09/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	7	11	7	11	0.00
30/09/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	5	3	5	3	0.00
30/09/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1884	2091	1884	2091	0.00
30/09/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3880	4088	3880	4088	0.00
30/09/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7879	8087	7879	8087	0.00
30/09/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4076	3870	4076	3870	0.00
30/09/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3077	2870	3077	2870	0.00
30/09/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	0	1	0	1	0.00
30/09/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2080	1874	2080	1874	0.00
30/09/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	4	4	4	4	0.00
30/09/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1096	903	1096	903	0.00
30/09/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	20	33	20	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	35	26	35	26	0.00
30/09/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1959	2156	1959	2156	0.00
30/09/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	4	3	4	3	0.00
30/09/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3928	4133	3928	4133	0.00
30/09/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5925	6131	5925	6131	0.00
30/09/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7924	8131	7924	8131	0.00
30/09/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4071	3863	4071	3863	0.00
30/09/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3071	2863	3071	2863	0.00
30/09/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2071	1864	2071	1864	0.00
30/09/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1079	876	1079	876	0.00
30/09/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	8	13	8	13	0.00
30/09/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	5	3	5	3	0.00
30/09/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1934	2141	1934	2141	0.00
30/09/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3930	4138	3930	4138	0.00
30/09/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5930	6138	5930	6138	0.00
30/09/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7929	8137	7929	8137	0.00
30/09/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4126	3920	4126	3920	0.00
30/09/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3126	2920	3126	2920	0.00
30/09/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	1	0	1	0.00
30/09/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2130	1924	2130	1924	0.00
30/09/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	3	4	3	4	0.00
30/09/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1145	948	1145	948	0.00
30/09/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	19	28	19	28	0.00
30/09/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	36	28	36	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1910	2108	1910	2108	0.00
30/09/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	4	3	4	3	0.00
30/09/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3878	4084	3878	4084	0.00
30/09/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5875	6081	5875	6081	0.00
30/09/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7874	8081	7874	8081	0.00
30/09/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4321	4113	4321	4113	0.00
30/09/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3321	3113	3321	3113	0.00
30/09/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2321	2113	2321	2113	0.00
30/09/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1325	1119	1325	1119	0.00
30/09/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	4	6	4	6	0.00
30/09/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	6	5	6	5	0.00
30/09/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1686	1892	1686	1892	0.00
30/09/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	1	0	1	0	0.00
30/09/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3680	3888	3680	3888	0.00
30/09/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5680	5888	5680	5888	0.00
30/09/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7679	7887	7679	7887	0.00
30/09/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4326	4120	4326	4120	0.00
30/09/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3326	3120	3326	3120	0.00
30/09/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2329	2122	2329	2122	0.00
30/09/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	2	3	2	3	0.00
30/09/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1339	1136	1339	1136	0.00
30/09/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	13	17	13	17	0.00
30/09/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	43	34	43	34	0.00
30/09/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1716	1914	1716	1914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	5	4	5	4	0.00
30/09/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3679	3884	3679	3884	0.00
30/09/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5675	5881	5675	5881	0.00
30/09/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	0	1	0	0.00
30/09/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7674	7881	7674	7881	0.00
30/09/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4021	3813	4021	3813	0.00
30/09/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3021	2813	3021	2813	0.00
30/09/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2021	1814	2021	1814	0.00
30/09/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1030	829	1030	829	0.00
30/09/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	9	16	9	16	0.00
30/09/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	4	3	4	3	0.00
30/09/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1984	2190	1984	2190	0.00
30/09/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3980	4188	3980	4188	0.00
30/09/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5980	6188	5980	6188	0.00
30/09/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7979	8187	7979	8187	0.00
30/09/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4026	3820	4026	3820	0.00
30/09/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3027	2820	3027	2820	0.00
30/09/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2030	1824	2030	1824	0.00
30/09/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	4	5	4	5	0.00
30/09/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1048	859	1048	859	0.00
30/09/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	22	39	22	39	0.00
30/09/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	34	24	34	24	0.00
30/09/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	2007	2205	2007	2205	0.00
30/09/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	4	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3978	4183	3978	4183	0.00
30/09/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5975	6181	5975	6181	0.00
30/09/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7974	8181	7974	8181	0.00
30/09/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	3971	3763	3971	3763	0.00
30/09/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	2971	2763	2971	2763	0.00
30/09/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	1971	1764	1971	1764	0.00
30/09/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	981	782	981	782	0.00
30/09/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	11	19	11	19	0.00
30/09/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	4	3	4	3	0.00
30/09/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	2033	2240	2033	2240	0.00
30/09/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	4030	4238	4030	4238	0.00
30/09/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	6030	6238	6030	6238	0.00
30/09/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	8029	8237	8029	8237	0.00
30/09/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3926	3720	3926	3720	0.00
30/09/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2927	2720	2927	2720	0.00
30/09/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1931	1725	1931	1725	0.00
30/09/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	5	6	5	6	0.00
30/09/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	957	773	957	773	0.00
30/09/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	31	53	31	53	0.00
30/09/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	30	22	30	22	0.00
30/09/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2104	2302	2104	2302	0.00
30/09/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	3	3	3	3	0.00
30/09/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4077	4283	4077	4283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6075	6281	6075	6281	0.00
30/09/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8074	8281	8074	8281	0.00
30/09/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3821	3613	3821	3613	0.00
30/09/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2821	2613	2821	2613	0.00
30/09/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1822	1614	1822	1614	0.00
30/09/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	1	2	1	2	0.00
30/09/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	3	2	3	2	0.00
30/09/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2183	2390	2183	2390	0.00
30/09/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4180	4388	4180	4388	0.00
30/09/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6180	6387	6180	6387	0.00
30/09/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8179	8387	8179	8387	0.00
30/09/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3826	3620	3826	3620	0.00
30/09/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2827	2621	2827	2621	0.00
30/09/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1832	1626	1832	1626	0.00
30/09/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	6	7	6	7	0.00
30/09/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	868	690	868	690	0.00
30/09/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	42	71	42	71	0.00
30/09/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	26	19	26	19	0.00
30/09/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2200	2400	2200	2400	0.00
30/09/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	3	3	3	3	0.00
30/09/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4177	4383	4177	4383	0.00
30/09/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6175	6381	6175	6381	0.00
30/09/2009	ZAAD On 15-March-10	14.95	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
30/09/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8174	8381	8174	8381	0.00
30/09/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3921	3713	3921	3713	0.00
30/09/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2921	2713	2921	2713	0.00
30/09/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1922	1714	1922	1714	0.00
30/09/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	933	735	933	735	0.00
30/09/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	13	22	13	22	0.00
30/09/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	4	3	4	3	0.00
30/09/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2083	2290	2083	2290	0.00
30/09/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4080	4288	4080	4288	0.00
30/09/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6080	6287	6080	6287	0.00
30/09/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8079	8287	8079	8287	0.00
30/09/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3871	3663	3871	3663	0.00
30/09/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1872	1664	1872	1664	0.00
30/09/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	1	2	1	2	0.00
30/09/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	885	689	885	689	0.00
30/09/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	15	26	15	26	0.00
30/09/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	3	2	3	2	0.00
30/09/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2133	2340	2133	2340	0.00
30/09/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4130	4338	4130	4338	0.00
30/09/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8129	8337	8129	8337	0.00
30/09/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3876	3670	3876	3670	0.00
30/09/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2877	2671	2877	2671	0.00
30/09/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	1	1	1	1	0.00

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30/09/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1881	1676	1881	1676	0.00
30/09/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	5	6	5	6	0.00
30/09/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	912	731	912	731	0.00
30/09/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	36	61	36	61	0.00
30/09/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	28	20	28	20	0.00
30/09/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2152	2351	2152	2351	0.00
30/09/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	3	3	3	3	0.00
30/09/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4127	4333	4127	4333	0.00
30/09/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6125	6331	6125	6331	0.00
30/09/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8124	8331	8124	8331	0.00
30/09/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	3976	3770	3976	3770	0.00
30/09/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	2977	2770	2977	2770	0.00
30/09/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	1981	1775	1981	1775	0.00
30/09/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	4	5	4	5	0.00
30/09/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	1002	815	1002	815	0.00
30/09/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	26	46	26	46	0.00
30/09/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	32	23	32	23	0.00
30/09/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2055	2253	2055	2253	0.00
30/09/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	4	3	4	3	0.00
30/09/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	4027	4233	4027	4233	0.00
30/09/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	6025	6231	6025	6231	0.00
30/09/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	8024	8231	8024	8231	0.00
30/09/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	431	335	431	335	0.00
30/09/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	308	419	308	419	0.00
30/09/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4323	4116	4323	4116	0.00
30/09/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3324	3116	3324	3116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2329	2123	2329	2123	0.00
30/09/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	6	7	6	7	0.00
30/09/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1348	1145	1348	1145	0.00
30/09/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	25	30	25	30	0.00
30/09/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	88	73	88	73	0.00
30/09/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	1764	1957	1764	1957	0.00
30/09/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	15	8	15	8	0.00
30/09/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3692	3892	3692	3892	0.00
30/09/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	4	3	4	3	0.00
30/09/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5680	5887	5680	5887	0.00
30/09/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7678	7886	7678	7886	0.00
30/09/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4273	4066	4273	4066	0.00
30/09/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3274	3067	3274	3067	0.00
30/09/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2280	2073	2280	2073	0.00
30/09/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	6	8	6	8	0.00
30/09/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1300	1097	1300	1097	0.00
30/09/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	26	32	26	32	0.00
30/09/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	85	71	85	71	0.00
30/09/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	1811	2005	1811	2005	0.00
30/09/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	15	7	15	7	0.00
30/09/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3741	3942	3741	3942	0.00
30/09/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	3	3	3	3	0.00
30/09/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5730	5937	5730	5937	0.00
30/09/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7728	7936	7728	7936	0.00
30/09/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	4223	4016	4223	4016	0.00
30/09/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	3224	3017	3224	3017	0.00
30/09/2009	ZAAD On 14-June-10	3.60	Put	Currency Future	1	1	1	1	0.00

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30/09/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	2230	2024	2230	2024	0.00
30/09/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	7	8	7	8	0.00
30/09/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1252	1050	1252	1050	0.00
30/09/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	28	34	28	34	0.00
30/09/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	82	69	82	69	0.00
30/09/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	1859	2053	1859	2053	0.00
30/09/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	14	7	14	7	0.00
30/09/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	3791	3991	3791	3991	0.00
30/09/2009	ZAAD On 14-June-10	12.60	Call	Currency Future	3	3	3	3	0.00
30/09/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	5780	5987	5780	5987	0.00
30/09/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	7778	7986	7778	7986	0.00
30/09/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	4173	3966	4173	3966	0.00
30/09/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	3174	2967	3174	2967	0.00
30/09/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	2181	1975	2181	1975	0.00
30/09/2009	ZAAD On 14-June-10	4.65	Put	Currency Future	8	9	8	9	0.00
30/09/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	1204	1006	1204	1006	0.00
30/09/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	30	40	30	40	0.00
30/09/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	80	65	80	65	0.00
30/09/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	1906	2099	1906	2099	0.00
30/09/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	14	7	14	7	0.00
30/09/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	3840	4041	3840	4041	0.00
30/09/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	3	3	3	3	0.00
30/09/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	5830	6037	5830	6037	0.00
30/09/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	1	1	1	0.00
30/09/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	7828	8035	7828	8035	0.00
30/09/2009	ZAAD On 14-June-10	2.80	Call	Currency Future	4023	0	4023	0	0.00
30/09/2009	ZAAD On 14-June-10	2.80	Put	Currency Future	0	0	0	0	0.00
30/09/2009	ZAAD On 14-June-10	3.80	Call	Currency Future	3025	0	3025	0	0.00
30/09/2009	ZAAD On 14-June-10	3.80	Put	Currency Future	2	0	2	0	0.00
30/09/2009	ZAAD On 14-June-10	4.80	Call	Currency Future	2033	0	2033	0	0.00

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30/09/2009	ZAAD On 14-June-10	4.80	Put	Currency Future	10	0	10	0	0.00
30/09/2009	ZAAD On 14-June-10	5.80	Call	Currency Future	1061	0	1061	0	0.00
30/09/2009	ZAAD On 14-June-10	5.80	Put	Currency Future	38	0	38	0	0.00
30/09/2009	ZAAD On 14-June-10	6.80	Call	Currency Future	383	0	383	0	0.00
30/09/2009	ZAAD On 14-June-10	6.80	Put	Currency Future	360	0	360	0	0.00
30/09/2009	ZAAD On 14-June-10	8.80	Call	Currency Future	73	0	73	0	0.00
30/09/2009	ZAAD On 14-June-10	8.80	Put	Currency Future	2049	0	2049	0	0.00
30/09/2009	ZAAD On 14-June-10	10.80	Call	Currency Future	12	0	12	0	0.00
30/09/2009	ZAAD On 14-June-10	10.80	Put	Currency Future	3989	0	3989	0	0.00
30/09/2009	ZAAD On 14-June-10	12.80	Call	Currency Future	3	0	3	0	0.00
30/09/2009	ZAAD On 14-June-10	12.80	Put	Currency Future	5980	0	5980	0	0.00
30/09/2009	ZAAD On 14-June-10	14.80	Call	Currency Future	1	0	1	0	0.00
30/09/2009	ZAAD On 14-June-10	14.80	Put	Currency Future	7978	0	7978	0	0.00